
Multivariable Calculus

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Part I

Week 0: Review

Vectors

In this section, we review some basics about vectors. This includes the definition of a vector, basic vector operations, standard basis vectors, and notation.

Vectors

In linear algebra, we often worked with vectors. We begin by recalling the (algebraic) definition of a vector in \mathbb{R}^n .

Definition 1. A vector in \mathbb{R}^n is an ordered n -tuple of real numbers. That is, a vector \vec{v} may be written as

$$\vec{v} = (a_1, a_2, \dots, a_n)$$

where a_1, a_2, \dots, a_n are real numbers.

We call the numbers a_i the components or entries of the vector. We call n the dimension of the vector \vec{v} , and say that \vec{v} is n -dimensional.

We write the vector with an arrow above it, as \vec{v} , in order to make the distinction between vectors and *scalars*, which are just real numbers. Some other common notations for vectors are \mathbf{v} and \hat{v} . It's important to make this distinction between vectors and scalars, so you should make use of one of these notations for vectors.

Example 1. $\vec{v} = (1, 3)$ is a vector in \mathbb{R}^2 .

$\vec{w} = (-1, 5, 0)$ is a vector in \mathbb{R}^3 .

$\vec{x} = (1, -2, 3)$ is a vector in \mathbb{R}^3 .

$\vec{y} = (-6, \pi, 1/24, -0.5, 3)$ is a vector in \mathbb{R}^5 .

It's sometimes convenient to write a vector as a column vector instead (particularly when working with linear transformations, which we'll review in a later

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section). We could write

$$\vec{v} = (a_1, a_2, \dots, a_n) = \begin{bmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{bmatrix}$$

or

$$\vec{v} = (a_1, a_2, \dots, a_n) = \begin{pmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{pmatrix}.$$

The choice between square brackets and parentheses is just a difference in notation, they mean the same thing, and you should feel free to use either.

Example 2. *We write the following vectors as column vectors.*

$$\vec{v} = (1, 3) = \begin{bmatrix} 1 \\ 3 \end{bmatrix}.$$

$$\vec{w} = (-1, 5, 0) = \begin{bmatrix} -1 \\ 5 \\ 0 \end{bmatrix}.$$

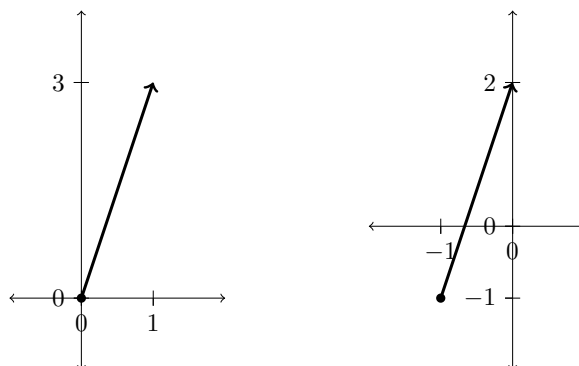
$$\vec{x} = (1, -2, 3) = \begin{bmatrix} 1 \\ -2 \\ 3 \end{bmatrix}.$$

$$\vec{y} = (-6, \pi, 1/24, -0.5, 3) = \begin{bmatrix} -6 \\ \pi \\ 1/24 \\ -0.5 \\ 3 \end{bmatrix}.$$

The Geometric Perspective

We also can think of a vector geometrically, as giving a direction and magnitude, but without a fixed position.

In two or three dimensions, it is useful to visualize a vector as an arrow in \mathbb{R}^n . We might visualize a vector $\vec{v} = (1, 3)$ in \mathbb{R}^2 as the arrow starting at the origin and ending at the point $(1, 3)$, thus giving a direction and a magnitude. However, we typically don't think of a vector as having a set location. We could also visualize the vector \vec{v} as starting at the point $(-1, -1)$ and ending at the point $(0, 2)$. Note that this arrow would have the same direction and magnitude as the one starting at the origin, thus they represent the same vector.



In four or higher dimensions, visualizing anything becomes very difficult. It can still be useful to think of a vector $(1, 2, 3, 4, 5)$ in \mathbb{R}^5 as starting at the origin and ending at the point $(1, 2, 3, 4, 5)$, but you probably won't be able to have a very clear picture of this in your head.

This concept will probably seem more useful once you think about a displacement vector.

Definition 2. Given points $P_1 = (x_1, \dots, x_n)$ and $P_2 = (y_1, \dots, y_n)$ in \mathbb{R}^n , the displacement vector from P_1 to P_2 is

$$\vec{P_1P_2} = (y_1 - x_1, \dots, y_n - x_n).$$

This is the vector that starts at P_1 and ends at P_2 .

Notice that the notation (a_1, \dots, a_n) that we use for a vector in \mathbb{R}^n is identical to the notation that we'd use for a point in \mathbb{R}^n . Since both vectors and points in \mathbb{R}^n are defined as n -tuples of points, they are, in some sense, the same thing. The difference between the two comes when we consider the context and geometric significance of the vector or point that we're working with. As we move into multivariable calculus, we'll often blur the distinction between a vector and a point, and sometimes think of a vector as a point and vice versa. This will be greatly simplify notation, and we promise that it won't be as confusing as it sounds!

Vector Operations

Before defining some basic vector operations, we define what it means for two vectors to be equal. This is done by comparing the components of the vectors.

Definition 3. Two vectors (a_1, a_2, \dots, a_n) and (b_1, b_2, \dots, b_n) in \mathbb{R}^n are equal if their corresponding components are equal, so $a_1 = b_1, a_2 = b_2, \dots, a_n = b_n$.

Notice that, in order to be equal, two vectors must have the same dimension and the same entries in the same order. Thus, the vectors $(1, 3)$ and $(1, 3, 0)$ are not equal.

We now define addition of two vectors of the same dimension, which is done componentwise.

Definition 4. Let $\vec{a} = (a_1, a_2, \dots, a_n)$ and $\vec{b} = (b_1, b_2, \dots, b_n)$ be vectors in \mathbb{R}^n . We define $\vec{a} + \vec{b}$ to be the vector in \mathbb{R}^n given by

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

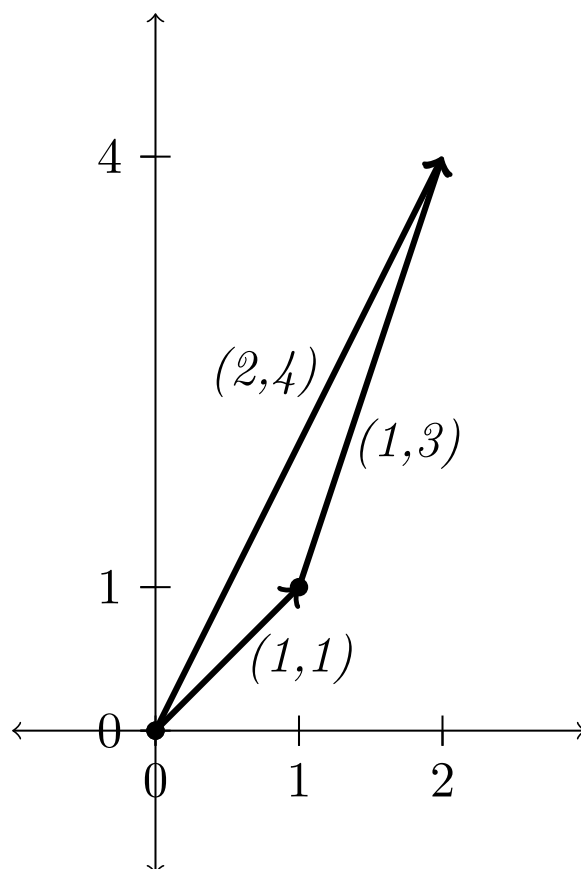
Note that we can only add two vectors if they have the same dimension.

Example 3. Adding the vectors $\vec{a} = (1, -8, 2)$ and $\vec{b} = (3, -1, -2)$, we obtain

$$\begin{aligned}\vec{a} + \vec{b} &= (1, -8, 2) + (3, -1, -2) \\ &= (1 + 3, -8 - 1, 2 - 2) \\ &= (4, -9, 0).\end{aligned}$$

Geometrically, we can add vectors by placing the start point of the second vector at the end point of the first vector, and drawing an arrow from the start point of the first vector to the end point of the second vector.

Example 4. In this example, we add the vectors $(1, 1)$ and $(1, 3)$. Adding these vectors algebraically, we obtain $(2, 4)$. We can also see this geometrically by placing the start point of the vector $(1, 3)$ at the end of the vector $(1, 1)$ (so at the point $(1, 1)$), and drawing the vector from the origin to the end point of the vector $(1, 3)$, which is now at $(2, 4)$.



Another vector operation is scalar multiplication. Here, we multiply a vector by a real number, possibly changing the length of the vector.

Definition 5. Let $\vec{a} = (a_1, \dots, a_n)$ be a vector in \mathbb{R}^n , and let r be a real number (also called a scalar). We define the scalar product $r\vec{a}$ to be

$$r\vec{a} = (ra_1, \dots, ra_n).$$

Thus, we see that scalar multiplication is defined by multiplying each component of the vector by the scalar r .

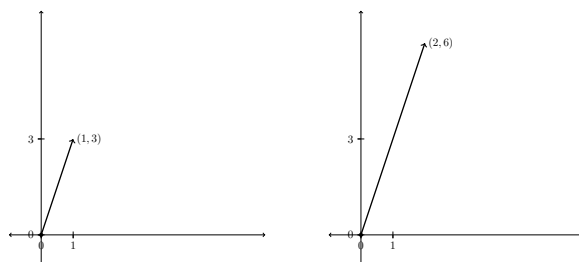
Example 5. $3(1, 5, -2) = (3, 15, -6)$

$$-1(1, 1, 1) = (-1, -1, -1)$$

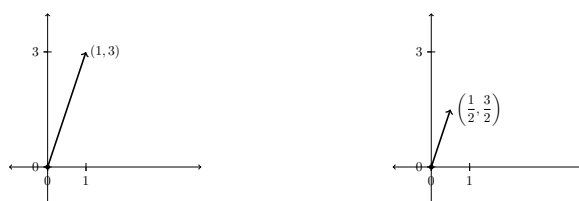
$$0(6, 2, 4) = (0, 0, 0)$$

Now, let's look at what scalar multiplication does geometrically. Consider the vector $(1, 3)$.

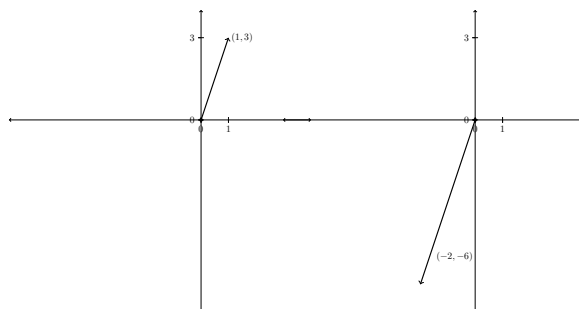
When we multiply $(1, 3)$ by 2, we obtain $(2, 6)$, which is twice as long as $(1, 3)$ and goes in the same direction.



When we multiply $(1, 3)$ by $\frac{1}{2}$, we obtain $(\frac{1}{2}, \frac{3}{2})$, which is half as long as $(1, 3)$ and goes in the same direction.



If we multiply $(1, 3)$ by -2 , we obtain $(-2, -6)$, which is twice as long as $(1, 3)$ and goes in the exact opposite direction.



Thus, we have seen that multiplying a vector by a scalar changes the length of a vector, but not the direction (except for reversing it, if the scalar is negative).

Properties

Now, let's recall some useful properties of vector addition and scalar multiplication.

Proposition 1. Suppose $\vec{a}, \vec{b}, \vec{c}$ are vectors in \mathbb{R}^n and k, l are real numbers. Then

- (a) $\vec{a} + \vec{b} = \vec{b} + \vec{a}$ (vector addition is commutative);
- (b) $\vec{a} + (\vec{b} + \vec{c}) = (\vec{a} + \vec{b}) + \vec{c}$ (vector addition is associative);
- (c) $\vec{a} + \vec{0} = \vec{0} + \vec{a} = \vec{a}$, where $\vec{0} = (0, \dots, 0)$ is the zero vector in \mathbb{R}^n ;
- (d) $(k + l)\vec{a} = k\vec{a} + l\vec{a}$;
- (e) $k(\vec{a} + \vec{b}) = k\vec{a} + k\vec{b}$ (with the previous property, scalar multiplication is distributive);
- (f) $k(l\vec{a}) = (kl)\vec{a} = l(k\vec{a})$;
- (g) $1\vec{a} = \vec{a}$.

These properties tell us different kinds of algebraic manipulations that we can do with vectors.

Standard Basis Vectors

It's often useful to write things in terms of the standard basis vectors for \mathbb{R}^n .

Definition 6. The vectors $\vec{e}_1 = (1, 0, \dots, 0)$, $\vec{e}_2 = (0, 1, 0, \dots, 0)$, ..., $\vec{e}_n = (0, \dots, 0, 1)$ in \mathbb{R}^n are called the standard basis vectors for \mathbb{R}^n .

Note that any vector in \mathbb{R}^n can be written uniquely as a linear combination of the standard unit vectors. For example, in \mathbb{R}^4 ,

$$\begin{aligned}(1, 5, -3, 6) &= 1(1, 0, 0, 0) + 5(0, 1, 0, 0) - 3(0, 0, 1, 0) + 6(0, 0, 0, 1) \\ &= 1\vec{e}_1 + 5\vec{e}_2 - 3\vec{e}_3 + 6\vec{e}_4.\end{aligned}$$

In \mathbb{R}^2 , we sometimes write the standard basis vectors as $\mathbf{i} = (1, 0)$ and $\mathbf{j} = (0, 1)$. This gives us a new notation for vectors, for example we could write

$$(3, 4) = 3\mathbf{i} + 4\mathbf{j}.$$

Similarly, in \mathbb{R}^3 , we sometimes write the standard basis vectors as $\mathbf{i} = (1, 0, 0)$, $\mathbf{j} = (0, 1, 0)$, and $\mathbf{k} = (0, 0, 1)$. We can then write

$$(2, 3, 4) = 2\mathbf{i} + 3\mathbf{j} + 4\mathbf{k}.$$

Summary

In this section, we reviewed some basics about vectors, including the definition of a vector, basic vector operations, standard basis vectors, notation, and the geometric perspective.

The Dot Product

In this section we review the dot product on vectors. This also includes the angle between vectors and the projection of one vector onto another.

The Dot Product

We begin with the definition of the dot product.

Definition 7. The dot product of two vectors $\vec{v} = (v_1, v_2, \dots, v_n)$ and $\vec{w} = (w_1, w_2, \dots, w_n)$ in \mathbb{R}^n is

$$\vec{v} \cdot \vec{w} = v_1 w_1 + v_2 w_2 + \dots + v_n w_n.$$

Notice that the dot product takes two vectors and outputs a scalar.

Example 6. $(1, 6) \cdot (-3, -6) = -3 - 36 = -39$

$$(1, 2, 3) \cdot (7, -2, 4) = 7 - 4 + 12 = 15$$

$$(1, 7, -3) \cdot (3, 0, 1) = 3 + 0 - 3 = 0$$

We can also compute the dot product using the magnitude (or length) of the vectors and the angle in between them.

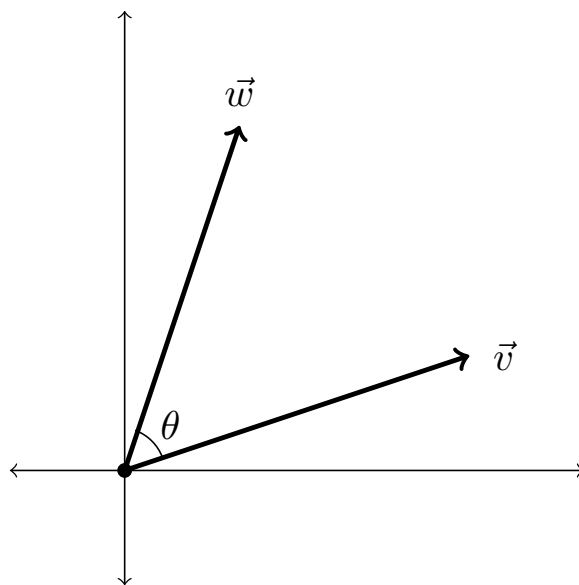
Proposition 2. If \vec{v} and \vec{w} are vectors in \mathbb{R}^n , then

$$\vec{v} \cdot \vec{w} = \|\vec{v}\| \|\vec{w}\| \cos \theta,$$

where $\|\vec{v}\|$ and $\|\vec{w}\|$ are the lengths of the vectors \vec{v} and \vec{w} , respectively, and θ is the angle between \vec{v} and \vec{w} .

This is illustrated in the picture below.

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This provides us with a geometric interpretation of the dot product: it gives us a measure of “how much” in the same direction two vectors are (taking their lengths into account). This also gives us a useful way to compute the angle between two vectors.

Example 7. Consider the vectors $(1, 4)$ and $(-2, 2)$. We have

$$(1, 4) \cdot (-2, 2) = -2 + 8 = 6,$$

$$\|(1, 4)\| = \sqrt{1^2 + 4^2} = \sqrt{17},$$

$$\|(-2, 2)\| = \sqrt{(-2)^2 + 2^2} = \sqrt{8}.$$

From $\vec{v} \cdot \vec{w} = \|\vec{v}\| \|\vec{w}\| \cos \theta$, we then have

$$6 = \sqrt{17}\sqrt{8} \cos \theta.$$

Solving for θ , we obtain the angle between the vectors as

$$\theta = \arccos\left(\frac{6}{\sqrt{17}\sqrt{8}}\right) \approx 59.04^\circ$$

Furthermore, note that for nonzero vectors \vec{v} and \vec{w} in \mathbb{R}^n , their dot product is 0 if and only if $\cos(\theta) = 0$. This means that θ would have to be 90° or 270° , meaning that \vec{v} and \vec{w} are perpendicular.

Proposition 3. Two nonzero vectors \vec{v} and \vec{w} in \mathbb{R}^n are perpendicular if and only if $\vec{v} \cdot \vec{w} = 0$.

This provides us with a very useful algebraic method for determining if two vectors are perpendicular.

Example 8. The vectors $(1, 7, -3)$ and $(3, 0, 1)$ in \mathbb{R}^3 are perpendicular, since

$$(1, 7, -3) \cdot (3, 0, 1) = 3 + 0 - 3 = 0.$$

By taking the dot product of a vector with itself, we get an important relationship between the dot product and the length of a vector.

Proposition 4. Let \vec{v} be a vector in \mathbb{R}^n . Then

$$\vec{v} \cdot \vec{v} = \|\vec{v}\|^2.$$

This can be shown directly, or using the fact that the angle between \vec{v} and itself is 0.

Projection of one vector onto another

We can also use the dot product to define the projection of one vector onto another.

Definition 8. For vectors \vec{a} and \vec{b} in \mathbb{R}^n , we define the vector projection of \vec{a} onto \vec{b} as

$$\text{proj}_{\vec{b}}(\vec{a}) = \frac{\vec{a} \cdot \vec{b}}{\|\vec{b}\|^2} \vec{b} = \frac{\vec{a} \cdot \vec{b}}{\vec{b} \cdot \vec{b}} \vec{b}.$$

Example 9. We can use this to find the projection of $(2, 4, 3)$ onto $(1, -1, 1)$.

$$\begin{aligned} \text{proj}_{(1, -1, 1)}(2, 4, 3) &= \frac{(2, 4, 3) \cdot (1, -1, 1)}{(1, -1, 1) \cdot (1, -1, 1)}(1, -1, 1) \\ &= \frac{2 - 4 + 3}{1 + 1 + 1}(1, -1, 1) \\ &= \frac{1}{3}(1, -1, 1) \\ &= \left(\frac{1}{3}, -\frac{1}{3}, \frac{1}{3}\right) \end{aligned}$$

Summary

In this section we reviewed the dot product on vectors, the angle between vectors, and the projection of one vector onto another.

The Cross Product

In this section, we review the vector cross product, including the geometric perspective of the cross product, the area of a parallelogram, and the volume of parallelepiped.

The Cross Product

The cross product is fundamentally different from the dot product in a couple of ways. The cross product is defined only on vectors in \mathbb{R}^3 , while the dot product is defined in \mathbb{R}^n for any positive integer n . Furthermore, the cross product takes two vectors and produces another vector, while the dot product takes two vectors and produces a scalar.

We now give the algebraic definition of the cross product.

Definition 9. Let $\vec{a} = (a_1, a_2, a_3)$ and $\vec{b} = (b_1, b_2, b_3)$ be vectors in \mathbb{R}^3 . The cross product of \vec{a} and \vec{b} , denoted $\vec{a} \times \vec{b}$, is defined to be

$$\vec{a} \times \vec{b} = \begin{pmatrix} a_2b_3 - a_3b_2 \\ a_3b_1 - a_1b_3 \\ a_1b_2 - a_2b_1 \end{pmatrix}.$$

Equivalently, we can compute the cross product as

$$\vec{a} \times \vec{b} = \det \begin{pmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \end{pmatrix},$$

where

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

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

$$\mathbf{k} = (0, 0, 1).$$

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Example 10.

$$\begin{aligned}
 (3, 2, -1) \times (9, 0, 2) &= \det \begin{pmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ 3 & 2 & -1 \\ 9 & 0 & 2 \end{pmatrix} \\
 &= (2 \cdot 2)\mathbf{i} - (0 \cdot -1)\mathbf{i} + (-1 \cdot 9)\mathbf{j} - (2 \cdot 3)\mathbf{j} + (3 \cdot 0)\mathbf{k} - (9 \cdot -1)\mathbf{k} \\
 &= 4\mathbf{i} - 15\mathbf{j} + 9\mathbf{k} \\
 &= (4, -15, 9)
 \end{aligned}$$

The cross product has some nice algebraic properties, which can be very useful.

Proposition 5. *Let \vec{a} , \vec{b} , and \vec{c} be vectors in \mathbb{R}^3 , and let $k \in \mathbb{R}$ be a scalar. The cross product has the following properties:*

- (a) $\vec{a} \times \vec{b} = -\vec{b} \times \vec{a}$ (the cross product is anticommutative);
- (b) $\vec{a} \times (\vec{b} + \vec{c}) = \vec{a} \times \vec{b} + \vec{a} \times \vec{c}$;
- (c) $(\vec{a} + \vec{b}) \times \vec{c} = \vec{a} \times \vec{c} + \vec{b} \times \vec{c}$ (with the previous property, the cross product is distributive over vector addition);
- (d) $k(\vec{a} \times \vec{b}) = (k\vec{a}) \times \vec{b} = \vec{a} \times (k\vec{b})$.

In particular, it's important to remember that the cross product is *not* commutative, so the order of the vectors matters!

Geometry of the Cross Product

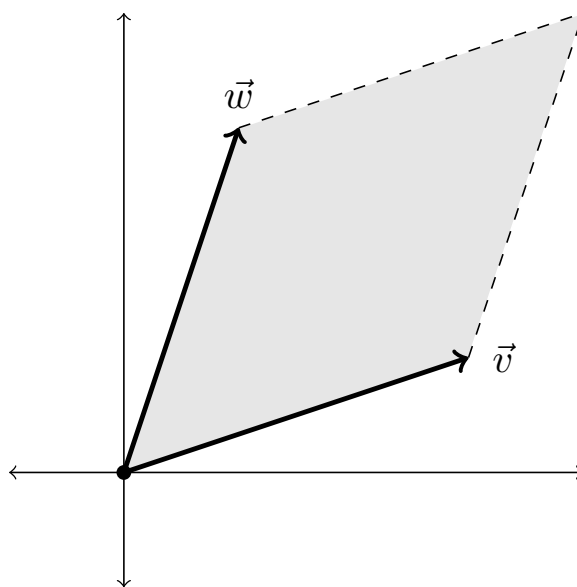
It's often easiest to compute cross products algebraically, but it's easier to understand their significance from a geometric perspective. We now discuss some of the geometric properties of the cross product.

Proposition 6. *Let \vec{a} and \vec{b} be vectors in \mathbb{R}^3 , and consider their cross product $\vec{a} \times \vec{b}$.*

- *The magnitude of the vector $\vec{a} \times \vec{b}$ can be computed as*

$$\|\vec{a} \times \vec{b}\| = \|\vec{a}\| \|\vec{b}\| \sin(\theta),$$

where θ is the angle between the vectors \vec{a} and \vec{b} . Furthermore, this magnitude is equal to the area of the parallelogram determined by \vec{a} and \vec{b} .



- The vector $\vec{a} \times \vec{b}$ is always perpendicular to both \vec{a} and \vec{b} , and follows the right-hand rule. That is, if you take your right hand and orient it so you can curl your fingers from the vector \vec{a} to the \vec{b} , your thumb will be pointing in the same direction as the cross product $\vec{a} \times \vec{b}$.

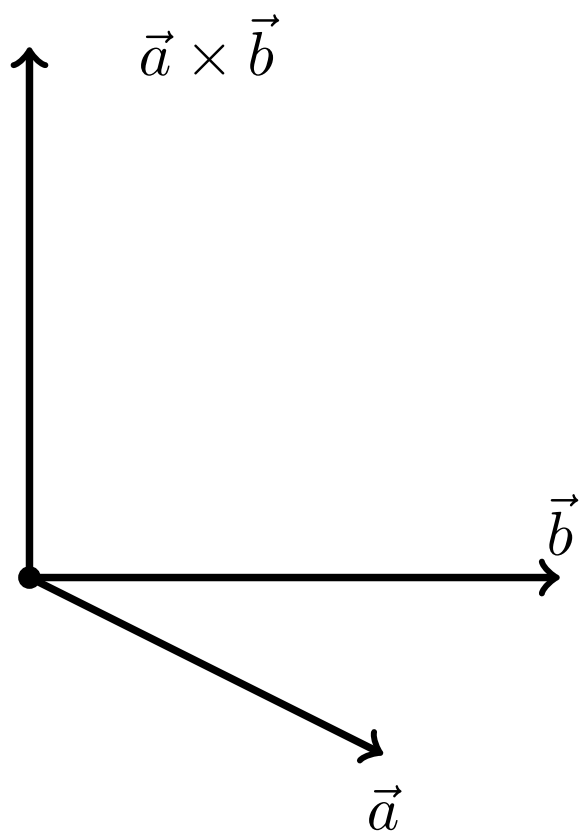
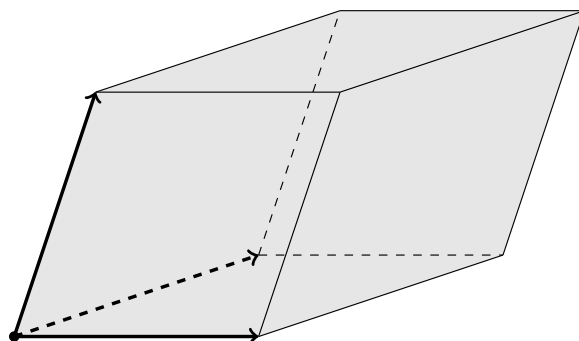


Image this image in \mathbb{R}^3 , so that $\vec{a} \times \vec{b}$ is perpendicular to both \vec{a} and \vec{b} .

Volume of a Parallelepiped

We can use the cross product and dot product together to compute the volume of a parallelepiped.



The volume of the parallelepiped can be computed as the area of the base times the height. We've seen that the area of the base can be computed as the magnitude of a cross product, $\|\vec{a} \times \vec{b}\|$. The height of the parallelepiped can be computed as $\|\vec{c}\| |\cos(\theta)|$, where θ is the angle between the vector \vec{c} and a line perpendicular to the base. We then have that the volume is $\|\vec{a} \times \vec{b}\| \|\vec{c}\| |\cos(\theta)|$, which we can recognize as the absolute value of the dot product of the vectors $\vec{a} \times \vec{b}$ and \vec{c} . Thus we have the following proposition.

Proposition 7. *The volume of the parallelepiped determined by the vectors \vec{a} , \vec{b} , and \vec{c} can be computed as $|(\vec{a} \times \vec{b}) \cdot \vec{c}|$.*

Summary

We've reviewed the cross product, including its properties and geometric perspective, including its use in finding the area of parallelograms and volume of parallelepipeds.

Matrices

In this section, we review matrices, including the determinant and the linear transformation represented by a matrix.

Matrices

We begin with the definition of a matrix.

Definition 10. An $m \times n$ matrix A is a rectangular array of numbers a_{ij} , with m rows and n columns:

$$A = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix},$$

where the a_{ij} are real numbers for i and j integers with $1 \leq i \leq m$ and $1 \leq j \leq n$.

The numbers a_{ij} are called the entries of the matrix A .

Note that for an entry a_{ij} , the subscript ij describes the location of a_{ij} in the matrix A : i gives the row, and j gives the column.

We can also think of a matrix as a “vector of vectors” in two different ways. If we imagine that the columns of A are vectors in \mathbb{R}^n , then the matrix of A can be viewed as a vector of column vectors. If we imagine that the rows of A are vectors in \mathbb{R}^n , then the matrix A can be viewed as a vector of row vectors.

Matrix Operations

Here, we’ll define matrix addition and matrix multiplication.

In order to be able to add two matrices, they need to have the exact same dimensions. That is, they both need to be $m \times n$ matrices for some fixed values of m and n . When we have two matrices with the same dimensions, we define their sum component-wise or entry-wise.

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Definition 11. Let A and B be two $m \times n$ matrices, with

$$A = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix},$$

$$B = \begin{pmatrix} b_{11} & b_{12} & \cdots & b_{1n} \\ b_{21} & b_{22} & \cdots & b_{2n} \\ \vdots & \vdots & & \vdots \\ b_{m1} & b_{m2} & \cdots & b_{mn} \end{pmatrix}.$$

Then we define the matrix sum $A + B$ to be

$$A + B = \begin{pmatrix} a_{11} + b_{11} & a_{12} + b_{12} & \cdots & a_{1n} + b_{1n} \\ a_{21} + b_{21} & a_{22} + b_{22} & \cdots & a_{2n} + b_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} + b_{m1} & a_{m2} + b_{m2} & \cdots & a_{mn} + b_{mn} \end{pmatrix},$$

That is, $A + B$ is the $m \times n$ matrix obtained by adding the corresponding entries of A and B .

Example 11. We can add the matrices $A = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{pmatrix}$ and $B = \begin{pmatrix} 7 & 8 & 9 \\ 10 & 11 & 12 \end{pmatrix}$ as follows:

$$\begin{aligned} A + B &= \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{pmatrix} + \begin{pmatrix} 7 & 8 & 9 \\ 10 & 11 & 12 \end{pmatrix} \\ &= \begin{pmatrix} 1+7 & 2+8 & 3+9 \\ 4+10 & 5+11 & 6+12 \end{pmatrix} \\ &= \begin{pmatrix} 8 & 10 & 12 \\ 14 & 16 & 18 \end{pmatrix} \end{aligned}$$

Example 12. We cannot add the matrices $A = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{pmatrix}$ and $B = \begin{pmatrix} 7 & 8 \\ 10 & 11 \end{pmatrix}$, because their dimensions don't match.

As you might expect, matrix addition has some nice properties which are inherited from addition of real numbers. We list some of them here.

Proposition 8. Let A , B , and C be $m \times n$ matrices. Then we have

- (a) $A + B = B + A$ (matrix addition is commutative);
- (b) $A + (B + C) = (A + B) + C$ (matrix addition is associative).

Furthermore, there is an $m \times n$ matrix O , called the zero matrix, such that $A + O = A$ for any $m \times n$ matrix A . All of the entries of the zero matrix are the real number 0.

We've seen that matrix addition works in a very natural way, and multiplying a matrix by a scalar (or real number) is similarly nice. We now define scalar multiplication for matrices.

Definition 12. *Let*

$$A = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix}$$

be an $m \times n$ matrix, and let $k \in \mathbb{R}$ be a scalar. Then the scalar product of k and A , denoted kA , is

$$kA = \begin{pmatrix} ka_{11} & ka_{12} & \cdots & ka_{1n} \\ ka_{21} & ka_{22} & \cdots & ka_{2n} \\ \vdots & \vdots & & \vdots \\ ka_{m1} & ka_{m2} & \cdots & ka_{mn} \end{pmatrix}.$$

That is, we obtain the scalar product by multiplying each entry in A by the scalar k .

Example 13. *We can compute the scalar product of 2 and the matrix $A = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{pmatrix}$ as follows:*

$$\begin{aligned} 2A &= 2 \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{pmatrix} \\ &= \begin{pmatrix} 2 \cdot 1 & 2 \cdot 2 & 2 \cdot 3 \\ 2 \cdot 4 & 2 \cdot 5 & 2 \cdot 6 \end{pmatrix} \\ &= \begin{pmatrix} 2 & 4 & 6 \\ 8 & 10 & 12 \end{pmatrix}. \end{aligned}$$

We now list some nice properties of scalar multiplication.

Proposition 9. *Let A and B be $m \times n$ matrices, and let k and l be scalars in \mathbb{R} . Then*

- (a) $(k + l)A = kA + lA$ (*scalar multiplication is distributive over scalar addition*);
- (b) $k(A + B) = kA + kB$ (*scalar multiplication is distributive over matrix addition*);
- (c) $k(lA) = (kl)A = l(kA)$.

We'll now define matrix multiplication, which can be a bit trickier to work with than matrix addition or scalar multiplication. Here are some important things to remember about matrix multiplication:

- Not all matrices can be multiplied. In order to compute the product AB of two matrices A and B , the number of columns in A needs to be the same as the number of rows in B .
- Matrix multiplication is *not* commutative. In fact, its possible that the matrix product AB exists but the product BA does not.

Definition 13. Let A be an $m \times n$ matrix, and let B be an $n \times p$ matrix, with

$$A = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix},$$

$$B = \begin{pmatrix} b_{11} & b_{12} & \cdots & b_{1p} \\ b_{21} & b_{22} & \cdots & b_{2p} \\ \vdots & \vdots & & \vdots \\ b_{n1} & b_{n2} & \cdots & b_{np} \end{pmatrix}.$$

Note that we are assuming the number of columns in A is the same as the number of rows in B .

We define the matrix product of A and B , denoted AB , to be the $m \times p$ matrix

$$AB = \begin{pmatrix} a_{11}b_{11} + a_{12}b_{21} + \cdots + a_{1n}b_{n1} & a_{11}b_{12} + a_{12}b_{22} + \cdots + a_{1n}b_{n2} & \cdots & a_{11}b_{1p} + a_{12}b_{2p} + \cdots + a_{1n}b_{np} \\ a_{21}b_{11} + a_{22}b_{21} + \cdots + a_{2n}b_{n1} & a_{21}b_{12} + a_{22}b_{22} + \cdots + a_{2n}b_{n2} & \cdots & a_{21}b_{1p} + a_{22}b_{2p} + \cdots + a_{2n}b_{np} \\ \vdots & \vdots & & \vdots \\ a_{m1}b_{11} + a_{m2}b_{21} + \cdots + a_{mn}b_{n1} & a_{m1}b_{12} + a_{m2}b_{22} + \cdots + a_{mn}b_{n2} & \cdots & a_{m1}b_{1p} + a_{m2}b_{2p} + \cdots + a_{mn}b_{np} \end{pmatrix}$$

Equivalently, we could define the ij th entry of AB to be the dot product of the i th row of A with the j th column of B . This makes sense, since the number of columns in A is the same as the number of rows in B (both n), which ensures that the i th row of A and the j th column of B are both vectors in \mathbb{R}^n .

This definition can seem a bit convoluted, and it's easier to understand how matrix multiplication works by going through an example.

Example 14. We can compute the product AB of the matrices $A = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{pmatrix}$

and $B = \begin{pmatrix} 7 & 8 \\ 9 & 10 \\ 11 & 12 \end{pmatrix}$ as follows:

$$\begin{aligned} AB &= \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{pmatrix} \begin{pmatrix} 7 & 8 \\ 9 & 10 \\ 11 & 12 \end{pmatrix}, \\ &= \begin{pmatrix} 1 \cdot 7 + 2 \cdot 9 + 3 \cdot 11 & 1 \cdot 8 + 2 \cdot 10 + 3 \cdot 12 \\ 4 \cdot 7 + 5 \cdot 9 + 6 \cdot 11 & 4 \cdot 8 + 5 \cdot 10 + 6 \cdot 12 \end{pmatrix}, \\ &= \begin{pmatrix} 58 & 64 \\ 139 & 154 \end{pmatrix}. \end{aligned}$$

Note that we multiplied a 2×3 matrix by a 3×2 matrix, and we obtained a 2×2 matrix.

We can also compute the product BA for the same matrices as above.

$$\begin{aligned} BA &= \begin{pmatrix} 7 & 8 \\ 9 & 10 \\ 11 & 12 \end{pmatrix} \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{pmatrix}, \\ &= \begin{pmatrix} 7 \cdot 1 + 8 \cdot 4 & 7 \cdot 2 + 8 \cdot 5 & 7 \cdot 3 + 8 \cdot 6 \\ 9 \cdot 1 + 10 \cdot 4 & 9 \cdot 2 + 10 \cdot 5 & 9 \cdot 3 + 10 \cdot 6 \\ 11 \cdot 1 + 12 \cdot 4 & 11 \cdot 2 + 12 \cdot 5 & 11 \cdot 3 + 12 \cdot 6 \end{pmatrix}, \\ &= \begin{pmatrix} 39 & 54 & 69 \\ 49 & 68 & 81 \\ 59 & 82 & 105 \end{pmatrix}. \end{aligned}$$

Note that we multiplied a 3×2 matrix by a 2×3 matrix, and we obtained a 3×3 matrix.

Note that in this case $AB \neq BA$; matrix multiplication is not commutative, so the order of the matrices matters!

Although matrix multiplication is not commutative, it still has some nice algebraic properties. We list some of them here.

Proposition 10. Let A , B , and C be matrices of dimensions such that the following operations are defined, and let k be a scalar. Then

- (a) $A(BC) = (AB)C$ (matrix multiplication is associative);
- (b) $k(AB) = (kA)B = A(kB)$;
- (c) $A(B + C) = AB + AC$;
- (d) $(A + B)C = AC + BC$ (with the previous property, matrix multiplication is distributive over matrix addition).

Determinants

When we have a square matrix (meaning an $n \times n$ matrix, where the number of rows and number of columns are the same), we can compute an important number, called the determinant of the matrix. It turns out that this single number can tell us some important things about the matrix!

We begin by defining the determinant of a 2×2 matrix.

Definition 14. Consider the 2×2 matrix $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$. We define the determinant of the matrix A to be

$$\det(A) = ad - bc.$$

We also sometimes use the notation $|A|$ for the determinant of the matrix A .

Note that the determinate of a 2×2 matrix is just a number, not a matrix. We compute the determinant in a couple of examples.

Example 15. We'll compute the determinant of the matrix $A = \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix}$.

$$\begin{aligned} \det(A) &= 1 \cdot 4 - 2 \cdot 3 \\ &= -2. \end{aligned}$$

We've defined the determinant of 2×2 matrices, but we haven't defined the determinant of a larger square matrix yet. It turns out that the determinant is defined *inductively*. This means that the determinant of a 3×3 matrix is defined using determinants of 2×2 matrices, the determinant of a 4×4 matrix is defined using determinants of 3×3 matrices, the determinant of a 5×5 matrix is defined using determinants of 4×4 matrices, and so on. This means in order to compute the determinant of a large square matrix, we often need to compute the determinants of many smaller matrices.

We now give the definition of the determinant of an $n \times n$ matrix.

Definition 15. Let A be an $n \times n$ matrix, with entries a_{ij} . We defined the determinant of A to be the number computed by

$$\det(A) = (-1)^{1+1}a_{11}\det(A_{11}) + (-1)^{1+2}a_{12}\det(A_{12}) + \cdots + (-1)^{1+n}a_{1n}\det(A_{1n}),$$

where A_{ij} is the $(n-1) \times (n-1)$ submatrix of A which we obtain by deleting the i th row and j th column from A .

This definition is pretty confusing if you read through it without seeing an example, but this actually follows a nice pattern. This pattern is easier to see with an example.

Example 16. We compute the determinant of the 4×4 matrix,

$$A = \begin{pmatrix} 1 & 4 & 2 & -1 \\ 0 & 0 & -2 & 1 \\ -3 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}.$$

Note that we begin by writing this in terms of determinants of 3×3 matrices. But in order to compute the determinant of each 3×3 matrix, we write it in terms of 2×2 matrices! This winds up being a lot of determinants to compute.

$$\begin{aligned} \det(A) &= (-1)^{1+1} 1 \det \begin{pmatrix} 0 & -2 & 1 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} + (-1)^{1+2} 4 \det \begin{pmatrix} 0 & -2 & 1 \\ -3 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \\ &\quad + (-1)^{1+3} 2 \det \begin{pmatrix} 0 & 0 & 1 \\ -3 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix} + (-1)^{1+4} (-1) \det \begin{pmatrix} 0 & 0 & -2 \\ -3 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix} \end{aligned}$$

We now compute the determinant of each of the 3×3 submatrices, which we

compute using determinants of 2×2 matrices.

$$\begin{aligned}
\det \begin{pmatrix} 0 & -2 & 1 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} &= (-1)^{1+1} 0 \det \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} + (-1)^{1+2} (-2) \det \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix} \\
&\quad + (-1)^{1+3} 1 \det \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} \\
&= 1 \cdot 0 \cdot (1 \cdot 1 - 0 \cdot 0) + -1 \cdot (-2) \cdot (0 \cdot 1 - 0 \cdot 0) + 1 \cdot 1 \cdot (0 \cdot 0 - 1 \cdot 0) \\
&= 0 \\
\det \begin{pmatrix} 0 & -2 & 1 \\ -3 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} &= (-1)^{1+1} 0 \det \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} + (-1)^{1+2} (-2) \det \begin{pmatrix} -3 & 0 \\ 0 & 1 \end{pmatrix} \\
&\quad + (-1)^{1+3} 1 \det \begin{pmatrix} -3 & 1 \\ 0 & 0 \end{pmatrix} \\
&= 1 \cdot 0 \cdot (1 \cdot 1 - 0 \cdot 0) + -1 \cdot (-2) \cdot (-3 \cdot 1 - 0 \cdot 0) + 1 \cdot 1 \cdot (-3 \cdot 0 - 1 \cdot 0) \\
&= 6 \\
\det \begin{pmatrix} 0 & 0 & 1 \\ -3 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix} &= (-1)^{1+1} 0 \det \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix} + (-1)^{1+2} 0 \det \begin{pmatrix} -3 & 0 \\ 0 & 1 \end{pmatrix} \\
&\quad + (-1)^{1+3} 1 \det \begin{pmatrix} -3 & 0 \\ 0 & 0 \end{pmatrix} \\
&= 1 \cdot 0 \cdot (0 \cdot 1 - 0 \cdot 0) + -1 \cdot 0 \cdot (-3 \cdot 1 - 0 \cdot 0) + 1 \cdot 1 \cdot (-3 \cdot 0 - 0 \cdot 0) \\
&= 0 \\
\det \begin{pmatrix} 0 & 0 & -2 \\ -3 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix} &= (-1)^{1+1} 0 \det \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} + (-1)^{1+2} 0 \det \begin{pmatrix} -3 & 1 \\ 0 & 0 \end{pmatrix} \\
&\quad + (-1)^{1+3} (-2) \det \begin{pmatrix} -3 & 0 \\ 0 & 0 \end{pmatrix} \\
&= 1 \cdot 0 \cdot (0 \cdot 0 - 1 \cdot 0) + -1 \cdot 0 \cdot (-3 \cdot 0 - 1 \cdot 0) + 1 \cdot (-2) \cdot (-3 \cdot 0 - 0 \cdot 0) \\
&= 0
\end{aligned}$$

Substituting these in to our computation of the determinant of A , we then obtain

$$\begin{aligned}
\det(A) &= 1 \cdot 1 \cdot 0 + (-1) \cdot 4 \cdot (6) + 1 \cdot 2 \cdot 0 + (-1) \cdot (-1) \cdot 0 \\
&= -24.
\end{aligned}$$

We sometimes call this method of computing a determinant as “expanding along the first row.” This is because we can also compute the determinant of a matrix by similarly expanding along a different row, or even a column.

Proposition 11. *We can similarly compute the determinant of an $n \times n$ matrix*

A by expanding along any row or column. Expanding along the i th row, we have

$$\det(A) = (-1)^{i+1}a_{i1}\det(A_{i1}) + (-1)^{i+2}a_{i2}\det(A_{i2}) + \cdots + (-1)^{i+n}a_{in}\det(A_{in}).$$

Expanding along the j th column, we have

$$\det(A) = (-1)^{1+j}a_{1j}\det(A_{1j}) + (-1)^{2+j}a_{2j}\det(A_{2j}) + \cdots + (-1)^{n+j}a_{nj}\det(A_{nj}).$$

Once again, A_{ij} is the $(n-1) \times (n-1)$ submatrix obtained from A by deleting the i th row and j th column.

It can be useful to think about which row or column will be easiest to expand along. In particular, choosing a row or column with a lot of zeros greatly simplifies computation.

Example 17. *We'll once again compute the determinant of the 4×4 matrix*

$$A = \begin{pmatrix} 1 & 4 & 2 & -1 \\ 0 & 0 & -2 & 1 \\ -3 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix},$$

this time by expanding along the second column. Note that this column is a good choice, since there's only one nonzero element. We have

$$\det(A) = (-1)^{1+2}(4)\det\begin{pmatrix} 0 & -2 & 1 \\ -3 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} + (-1)^{2+2}(0)\det\begin{pmatrix} 1 & 2 & -1 \\ -3 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} + (-1)^{3+2}(0)\det\begin{pmatrix} 1 & 2 & -1 \\ 0 & -2 & 1 \\ 0 & 0 & 1 \end{pmatrix}$$

We'll only compute the determinant of the submatrix $\begin{pmatrix} 0 & -2 & 1 \\ -3 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$; we

won't bother computing the others since their determinants will be multiplied by 0.

$$\begin{aligned} \det\begin{pmatrix} 0 & -2 & 1 \\ -3 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} &= (-1)^{3+1}(0)\det\begin{pmatrix} -2 & 1 \\ 1 & 0 \end{pmatrix} + (-1)^{3+2}(0)\det\begin{pmatrix} 0 & 1 \\ -3 & 0 \end{pmatrix} + (-1)^{3+3}(1)\det\begin{pmatrix} 0 & -2 \\ -3 & 1 \end{pmatrix} \\ &= 0 + 0 + (1)(1)(0 \cdot 1 - (-2) \cdot (-3)), \\ &= -6. \end{aligned}$$

Once again, we don't bother computing the determinants which will be multiplied by zero. Note that we chose to expand across the last row, since it had two zeroes. Expanding along the first column would also have been a reasonable choice.

Returning to our computation of the determinant of A , we have

$$\begin{aligned} \det(A) &= (-1)^{1+2}(4)\det\begin{pmatrix} 0 & -2 & 1 \\ -3 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} + (-1)^{2+2}(0)\det\begin{pmatrix} 1 & 2 & -1 \\ -3 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} + (-1)^{3+2}(0)\det\begin{pmatrix} 1 & 2 & -1 \\ 0 & -2 & 1 \\ 0 & 0 & 1 \end{pmatrix} \\ &= (-1)(4)(-6) + 0 + 0 + 0, \\ &= 24. \end{aligned}$$

Notice that this matching our previous computation, expanding along the first row.

One of the most powerful uses of the determinant is to tell us whether or not a matrix is invertible. Recall that an $n \times n$ matrix A is *invertible* if there is a matrix B such that $AB = BA = I_n$, where I_n is the $n \times n$ identity matrix.

Proposition 12. *An $n \times n$ matrix A is invertible if and only if its determinant is nonzero.*

This gives us a convenient way to test if a matrix is invertible, without needing to produce an explicit inverse.

Example 18. *We found that the determinant of the matrix*

$$A = \begin{pmatrix} 1 & 4 & 2 & -1 \\ 0 & 0 & -2 & 1 \\ -3 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

is 24. Since this is nonzero, the matrix A is invertible.

On the other hand, you can verify that the determinant of the matrix

$$B = \begin{pmatrix} 1 & 2 & 3 & 4 \\ 1 & 0 & -1 & -2 \\ -3 & 1 & -1 & 0 \\ -1 & 3 & 1 & 2 \end{pmatrix}$$

is 0. Thus, the matrix B is not invertible.

Linear Transformations

One of the most important uses of matrices is to represent linear transformations. Recall the definition of a linear transformation.

Definition 16. *A function T from \mathbb{R}^n to \mathbb{R}^n is a linear transformation if for all vectors \vec{v} and \vec{w} in \mathbb{R}^n and all scalars $k \in \mathbb{R}$, we have*

$$(a) \quad T(\vec{v} + \vec{w}) = T(\vec{v}) + T(\vec{w});$$

$$(b) \quad T(k\vec{v}) = kT(\vec{v}).$$

We can view an $m \times n$ matrix A as representing a linear transformation from \mathbb{R}^n to \mathbb{R}^m as follows. We write vectors as column vectors, or, equivalently, $n \times 1$ or $m \times 1$ matrices. For an input column vector \vec{v} in \mathbb{R}^n , we multiply \vec{v} by A

on the left, using matrix multiplication. This produces an $m \times 1$ matrix, or, equivalently, a column vector in \mathbb{R}^m . Thus, we can define a function

$$T_A(\vec{v}) = A\vec{v}.$$

Using properties of matrix multiplication, we have that this is a linear transformation. Thus, we have the linear transformation associated to a matrix.

Example 19. Consider the linear transformation T_A from \mathbb{R}^3 to \mathbb{R}^2 corresponding to the 2×3 matrix

$$A = \begin{pmatrix} 1 & -5 & 3 \\ 2 & 0 & -1 \end{pmatrix}.$$

Let investigate the images of several vectors in \mathbb{R}^3 under the linear transformation T_A .

$$\begin{aligned} T_A((1, 2, 3)) &= \begin{pmatrix} 1 & -5 & 3 \\ 2 & 0 & -1 \end{pmatrix} \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix} \\ &= \begin{pmatrix} 1 \cdot 1 + -5 \cdot 2 + 3 \cdot 3 \\ 2 \cdot 1 + 0 \cdot 2 + -1 \cdot 3 \end{pmatrix} \\ &= \begin{pmatrix} 0 \\ -1 \end{pmatrix} \end{aligned}$$

$$\begin{aligned} T_A((1, -1, 2)) &= \begin{pmatrix} 1 & -5 & 3 \\ 2 & 0 & -1 \end{pmatrix} \begin{pmatrix} 1 \\ -1 \\ 2 \end{pmatrix} \\ &= \begin{pmatrix} 1 \cdot 1 + -5 \cdot -1 + 3 \cdot 1 \\ 2 \cdot 1 + 0 \cdot -1 + -1 \cdot 1 \end{pmatrix} \\ &= \begin{pmatrix} 9 \\ 1 \end{pmatrix} \end{aligned}$$

$$\begin{aligned} T_A((1, 0, 0)) &= \begin{pmatrix} 1 & -5 & 3 \\ 2 & 0 & -1 \end{pmatrix} \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} \\ &= \begin{pmatrix} 1 \cdot 1 + -5 \cdot 0 + 3 \cdot 0 \\ 2 \cdot 1 + 0 \cdot 0 + -1 \cdot 0 \end{pmatrix} \\ &= \begin{pmatrix} 1 \\ 2 \end{pmatrix} \end{aligned}$$

$$\begin{aligned}
T_A((0, 1, 0)) &= \begin{pmatrix} 1 & -5 & 3 \\ 2 & 0 & -1 \end{pmatrix} \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} \\
&= \begin{pmatrix} 1 \cdot 0 + -5 \cdot 1 + 3 \cdot 0 \\ 2 \cdot 0 + 0 \cdot 1 + -1 \cdot 0 \end{pmatrix} \\
&= \begin{pmatrix} -5 \\ 0 \end{pmatrix}
\end{aligned}$$

$$\begin{aligned}
T_A((0, 0, 1)) &= \begin{pmatrix} 1 & -5 & 3 \\ 2 & 0 & -1 \end{pmatrix} \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \\
&= \begin{pmatrix} 1 \cdot 0 + -5 \cdot 0 + 3 \cdot 1 \\ 2 \cdot 0 + 0 \cdot 0 + -1 \cdot 1 \end{pmatrix} \\
&= \begin{pmatrix} 3 \\ -1 \end{pmatrix}
\end{aligned}$$

Notice that when we apply the linear transformation to the standard unit vectors \vec{e}_1 , \vec{e}_2 , and \vec{e}_3 , we obtain the columns of A as the output vector. This observation can be used to reconstruct a matrix from a given linear transformation.

Proposition 13. *Given any linear transformation T from \mathbb{R}^n to \mathbb{R}^m , there is an $m \times n$ matrix such that $T = T_A$.*

Furthermore, the columns of A can be obtained by applying T to the standard unit vectors. More specifically, the j th column of A is given by $T(\vec{e}_j)$.

We can see how this is useful through an example.

Example 20. *Consider the linear transformation T from \mathbb{R}^2 to \mathbb{R}^2 that rotates a vector by 30° counterclockwise. We can see geometrically that, for the standard unit vectors \vec{e}_1 and \vec{e}_2 in \mathbb{R}^2 , we have*

$$\begin{aligned}
T((1, 0)) &= \left(\frac{\sqrt{3}}{2}, \frac{1}{2} \right), \\
T((0, 1)) &= \left(-\frac{1}{2}, \frac{\sqrt{3}}{2} \right).
\end{aligned}$$

These tell us the columns of the matrix corresponding to the linear transformation, so we then know that the rotation can be represented by the matrix

$$A = \begin{pmatrix} \frac{\sqrt{3}}{2} & -\frac{1}{2} \\ \frac{1}{2} & \frac{\sqrt{3}}{2} \end{pmatrix}.$$

Summary

In this section, we reviewed matrix operations and properties, determinants, and linear transformations.

Although we've reviewed some of the most important concepts from linear algebra, there is still a lot of material that we weren't able to include here. Make sure you refer back to your linear algebra textbook if there's anything else you need to review!

Representations of Lines and Planes

In this section, we review the different ways we can represent lines and planes, including parametric representations.

Representations of Lines

When you think of describing a line algebraically, you might think of the standard form

$$y = mx + b,$$

where m is the slope and b is the y -intercept. This is often called *slope-intercept* form.

In addition to slope-intercept form, there are several other ways to represent lines. For example, you may remember using *point-slope* form in single variable calculus. We can describe a line of slope m going through a point (x_0, y_0) with the equation

$$y - y_0 = m(x - x_0).$$

It's important to note that there are many different possible choices for the point (x_0, y_0) . Because of this, unlike slope-intercept form, point-slope form does not give a unique representation of a line.

In linear algebra, we saw that we could parametrize a line using a vector $\vec{v} = (v_1, v_2)$ giving the direction of the line, and a point (x_0, y_0) that the line passes through. We parametrize the line as

$$\begin{aligned}\vec{x}(t) &= (v_1, v_2)t + (x_0, y_0), \\ &= (v_1t + x_0, v_2t + y_0).\end{aligned}$$

Note that this representation works a bit differently from the previous two representations. In slope-intercept form and point-slope form, the line was the set of points (x, y) satisfying the given equation. However, in the parametrization, we plug in values for the parameter t in order to get points on the line.

Unlike slope-intercept form and point-slope form, the parametrization of a line can easily be generalized to three or more dimensions. That is, a line in \mathbb{R}^n through the point \vec{a} and in the direction of the vector \vec{v} can be parametrized as

$$\vec{x}(t) = \vec{v}t + \vec{a},$$

Learning outcomes:
Author(s):

for $t \in \mathbb{R}$.

If we would like to describe a line in higher dimensions using equations (rather than a parametrization), we would need more than one equation. For example, in \mathbb{R}^3 , we would require two equations to determine a line.

Representations of Planes

We also have multiple ways to represent planes. Here, we'll focus on planes in \mathbb{R}^3 .

Recall that a plane can be determined by two vectors (giving the “direction” of the plane) and a point that the plane passes through. We can use this to give a parametrization for the plane through the point \vec{a} and parallel to the vectors \vec{v} and \vec{w} :

$$\vec{x}(s, t) = \vec{v}s + \vec{w}t + \vec{a},$$

for s and t in \mathbb{R} . Note that we require two parameters for the parametrization of the plane.

We can also describe a plane using a single linear equation in x , y , and z . For example,

$$2x + 4y - z = 9$$

defines a plane. A standard way to do this is using a point on the plane and a normal vector to the plane. Recall that a normal vector is perpendicular to every vector in the plane. If $\vec{n} = (n_1, n_2, n_3)$ is a normal vector to a plane passing through the point $\vec{a} = (a_1, a_2, a_3)$, the plane is defined by the equation

$$\vec{n} \cdot (\vec{x} - \vec{a}) = 0.$$

This can be rewritten as

$$n_1(x - a_1) + n_2(y - a_2) + n_3(z - a_3) = 0.$$

Summary

We reviewed various representations of lines and planes, including parametrizations.

Practice Problems

Online Problems

Problem 1 Compute the following:

$$(1, 2, 3) + (8, 3, 6) = \boxed{(9, 5, 9)}$$

$$4(1, -2, 4) = \boxed{(4, -8, 16)}$$

$$-12((5, 2, 6) - (8, 2, 4)) = \boxed{(36, 0, 24)}$$

Problem 2 Let h be a constant. Compute the following:

$$(7, 2, -1) + (2h, 0, h) = \boxed{(7 + 2h, 2, h - 1)}$$

$$h(1, 8, 2) = \boxed{(h, 8h, 2h)}$$

Problem 3 For each of the following, determine whether the quantity exists or does not exist.

$$(1, 8, 3, 7) + (-1, 7, 2, 7)$$

Multiple Choice:

- (a) *Exists.* ✓
- (b) *Does not exist.*

$$(2, 8, 3) + (1, 7)$$

Multiple Choice:

Learning outcomes:
Author(s):

(a) *Exists.*

(b) *Does not exist.* ✓

$$(2, 7, 3) + 1$$

Multiple Choice:

(a) *Exists.*

(b) *Does not exist.* ✓

$$(2, 8, 3)(1, 7, 3)$$

Multiple Choice:

(a) *Exists.*

(b) *Does not exist.* ✓

$$2(7, 2, 3, 7, 2)$$

Multiple Choice:

(a) *Exists.* ✓

(b) *Does not exist.*

Problem 4 For points $P_1 = (2, -3, 7, 1)$ and $P_2 = (-1, 7, 2, 1)$, compute the displacement vector $P_1\vec{P}_2$.

$$P_1\vec{P}_2 = \boxed{(-3, 10, -5, 0)}$$

Problem 5 Write the vector $2\mathbf{i} - 5\mathbf{j} + 2\mathbf{k}$ in \mathbb{R}^3 in standard vector notation.

$$2\mathbf{i} - 5\mathbf{j} + 2\mathbf{k} = \boxed{(2, -5, 2)}$$

Problem 6 Compute the dot product.

$$(1, 8, 3) \cdot (-2, 6, 0) = \boxed{46}$$

Problem 7 Compute the dot product.

$$(1, -5, 0, 2) \cdot (2, -1, 4, 1) = \boxed{9}$$

Problem 8 Compute the dot product.

$$(1, 8, 3) \cdot (-3, 0, 1) = \boxed{0}$$

What can you conclude about the vectors?

Multiple Choice:

- (a) They're perpendicular. ✓
- (b) They aren't perpendicular.

Problem 9 Compute the dot product.

$$(1, 2, 3) \cdot (-3, -2, -1) = \boxed{-10}$$

What can you conclude about the vectors?

Multiple Choice:

- (a) They're perpendicular.
- (b) They aren't perpendicular. ✓

Problem 10 Compute the dot product.

$$(1, 8, 3, 6) \cdot (3, -3, -1, 4) = \boxed{-0}$$

What can you conclude about the vectors?

Multiple Choice:

- (a) They're perpendicular. ✓
- (b) They aren't perpendicular.

Problem 11 For each expression, determine whether it exists or does not exist.

$$(2, 8, 3) \cdot (1, 8, 2, 4)$$

Multiple Choice:

- (a) Exists.
 - (b) Does not exist. ✓
- $$(2, 8, 3, 1, 8) \cdot (1, 8, 2, 4, 2)$$

Multiple Choice:

- (a) Exists. ✓
- (b) Does not exist.

Problem 12 Compute the angle between the vectors $(2, 8)$ and $(-8, 2)$ in degrees.

$$\theta = \boxed{90}^\circ$$

Problem 13 Compute the angle between the vectors $(2, 1, 3, 1, 1)$ and $(-3, 1, 1, 1, -2)$ in degrees.

$$\theta = \boxed{104.48}^\circ$$

(Give your answer as a positive number to two decimal places.)

Problem 14 Suppose you have vectors \vec{v} and \vec{w} such that $\|\vec{v}\| = 6$ and $\|\vec{w}\| = 2$, and the angle between \vec{v} and \vec{w} is $\frac{\pi}{4}$ radians. Compute the dot product of \vec{v} and \vec{w} .

$$\vec{v} \cdot \vec{w} = \boxed{6\sqrt{2}}$$

Problem 15 Compute the projection of $\vec{v} = (1, 7, 3)$ onto $\vec{w} = (-3, -2, 1)$.

$$\text{proj}_{\vec{w}}(\vec{v}) = \boxed{(7/2, 7/3, -7/6)}$$

Problem 16 Compute the projection of the vector $\vec{v} = (1, 2, 3)$ onto the vector $\vec{w} = (-3, 2, -1)$.

$$\text{proj}_{\vec{w}}(\vec{v}) = \boxed{(0, 0, 0)}$$

Problem 16.1 Why does your answer make sense?

Multiple Choice:

- (a) The vectors are parallel.
- (b) The vectors are perpendicular. ✓
- (c) They are the same length.

Problem 17 Compute the cross product.

$$(1, 7, 3) \times (2, 8, -1) = \boxed{(-31, 7, -6)}$$

Problem 18 Compute the cross product.

$$(-1, 7, 2) \times (2, 8, 3) = \boxed{(5, 7, -22)}$$

Problem 19 For each of the following, determine whether the expression exists or does not exist.

$$(-1, 7, 3) \times (1, 7, 2)$$

Multiple Choice:

- (a) *Exists.* ✓
- (b) *Does not exist.*

$$(-1, 7, 3, 8) \times (1, 7, 2, 0)$$

Multiple Choice:

- (a) *Exists.*
- (b) *Does not exist.* ✓

$$(2, 0, 0) \times (1, 7, 2, 0)$$

Multiple Choice:

- (a) *Exists.*
- (b) *Does not exist.* ✓

$$(0, 0, 0) \times (0, 0, 0)$$

Multiple Choice:

- (a) *Exists.* ✓
- (b) *Does not exist.*

Problem 20 Compute the area of the parallelogram determined by $(1, 6)$ and $(1, 0)$.

$$\text{Area} = \boxed{6}$$

Problem 21 Compute the volume of the parallelepiped determined by $(1, 6, 2)$, $(-1, 2, 0)$, and $(0, 3, 1)$.

$$\text{Volume} = \boxed{2}$$

Problem 22 Suppose \vec{v} and \vec{w} are unit vectors in the xy -plane, and we know that they are perpendicular. What is $\vec{v} \times \vec{w}$?

Multiple Choice:

- (a) $(0, 0, 1)$
- (b) $(0, 0, -1)$
- (c) Not enough information. ✓

Problem 23 Find a parametrization $\vec{x}(t)$ of the line parallel to the vector $(1, 6, 3)$ and through the point $(1, 3, 2)$, such that $\vec{x}(0) = (1, 3, 2)$. $\vec{x}(t) =$
 $(t + 1, 6t + 3, 3t + 2)$

Problem 24 Find a parametrization $\vec{x}(s, t)$ of the plane containing vectors $(1, 6, 2)$ and $(1, 3, 2)$, and passing through the point $(1, 0, 0)$, such that $\vec{x}(0, 0) = (1, 0, 0)$ and $\vec{x}(1, 0) = (1, 6, 2)$.

$$\vec{x}(s, t) = (s + t + 1, 6s + 3t, 2s + 2t)$$

Problem 25 Give an equation which describes the plane perpendicular to the vector $(1, 7, 3)$ and through the point $(-2, 4, 1)$.

$$0 = (x + 2) + 7(y - 4) + 3(z - 1)$$

Written Problems

Problem 26 For any vector \vec{v} in \mathbb{R}^n , prove that $\vec{v} \cdot \vec{v} = \|\vec{v}\|^2$.

Problem 27 Prove that vectors \vec{v} and \vec{w} in \mathbb{R}^n are perpendicular if and only if $\text{proj}_{\vec{w}}(\vec{v})$ is the zero vector.

Problem 28 For any vector \vec{v} in \mathbb{R}^3 , prove that $\vec{v} \times \vec{v}$ is the zero vector.

Part II

Week 1: Coordinate Systems

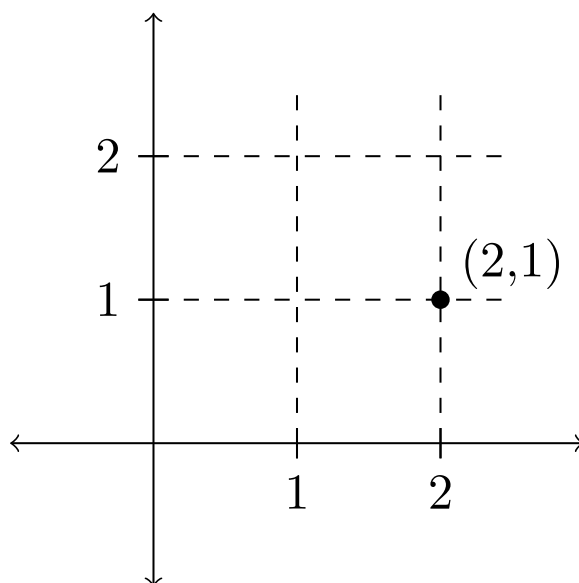
Review of Coordinate Systems

In this activity, we review coordinate systems that you've seen before, in preparation for introducing new coordinate systems in subsequent sections.

Cartesian Plane

The coordinates that you're probably most comfortable with are standard two-dimensional coordinates, also called Cartesian coordinate system on the plane.

In Cartesian coordinates, we describe a point using an x -coordinate and a y -coordinate. We write a point as (x, y) , where the x -coordinate describes the horizontal displacement of the point, and the y -coordinate describes the vertical displacement of the point.



Learning outcomes:
Author(s):

Polar Coordinates

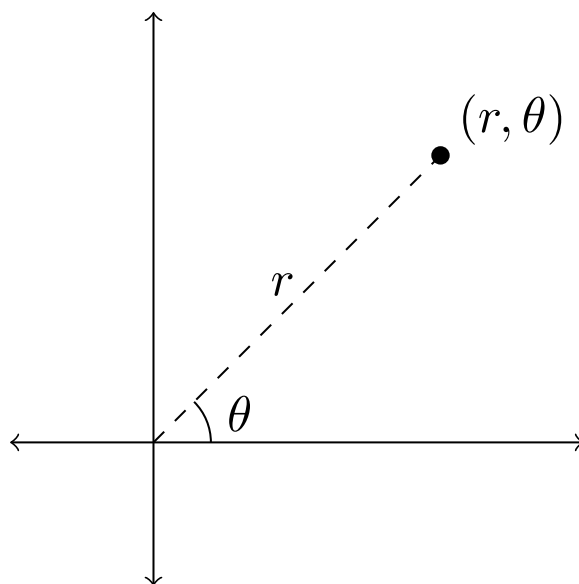
You've also seen polar coordinates.

In polar coordinates, we describe a point with an r -coordinate and a θ -coordinate. The r coordinate gives the distance between the point and the origin, and the θ -coordinate gives the angle (in radians) between the positive x -axis and the segment connecting the origin and the point.

We can switch between cartesian and polar coordinates using the equations

$$x = r \cos \theta$$

$$y = r \sin \theta$$



Problem 29 Write the point $(r, \theta) = (5, \pi/3)$ in cartesian coordinates.

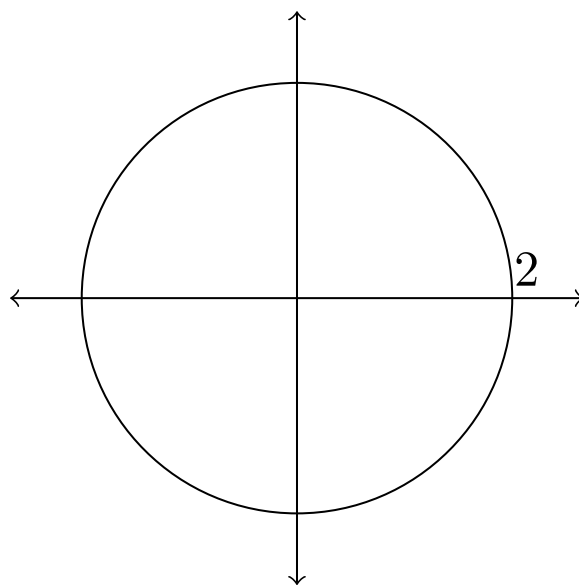
$$(x, y) = \boxed{(5/2, 5\sqrt{3}/2)}$$

Write the point $(x, y) = (-2, 2)$ in polar coordinates.

$$(r, \theta) = \boxed{(\sqrt{8}, 3\pi/4)}$$

Example 21. Recall that we can describe a circle of radius 2 using Cartesian points as the set of points (x, y) satisfying

$$x^2 + y^2 = 4.$$



We would like to write describe this circle using polar coordinates.

By definition, the circle of radius 2 centered at the origin consists of the points which are distance 2 from the origin. Because of this, for any point on the circle, we have

$$r = \boxed{2}.$$

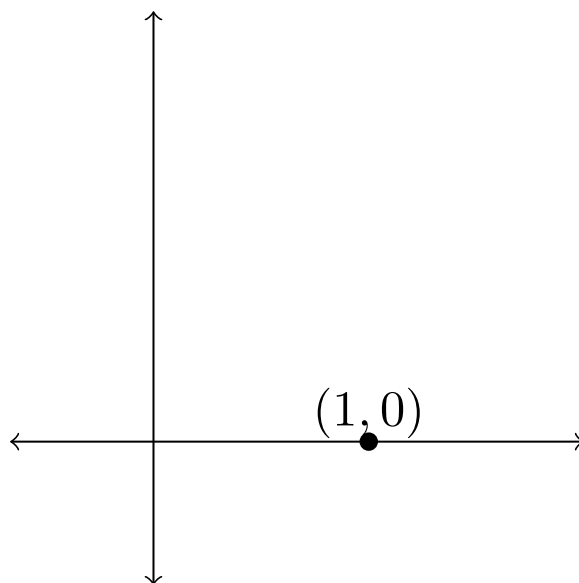
There are points on the circle making every possible angle with the positive x -axis, so we don't need any restrictions on θ . If, however, we only wanted part of the circle, we would accomplish this by restricting θ .

Thus, in polar coordinates, the circle of radius 2 centered at the origin can be described as the set of points (r, θ) such that

$$r = 2.$$

There's an important difference between Cartesian coordinates and polar coordinates: Cartesian coordinates are *unique*, while polar coordinates are not. This means that, given a point P in the plane, there's only one way to describe this point as (x, y) using Cartesian coordinates. However, there are many ways to write the point as (r, θ) , using polar coordinates.

Take, for example, the point $(1, 0)$, written in Cartesian coordinates.



This point is on the x -axis and is distance 1 from the origin. Thus, perhaps the most obvious way to represent this point in polar coordinates is as $(r, \theta) = (1, 0)$ (coincidentally, the same as in Cartesian coordinates). But we could also describe the angle as 2π , 4π , -2π , etc. So, we could also write the point in polar coordinates as $(r, \theta) = (1, 2\pi)$, and so on.

Perhaps more surprisingly, we can describe this point as $(-1, \pi)$. Imagine making an angle of π with the positive x -axis (so we're on the negative x -axis), then going backwards past the origin. This also gets you to our point. Using equivalent angles, we can also represent the point as $(-1, 3\pi)$, $(-1, -\pi)$, and so on.

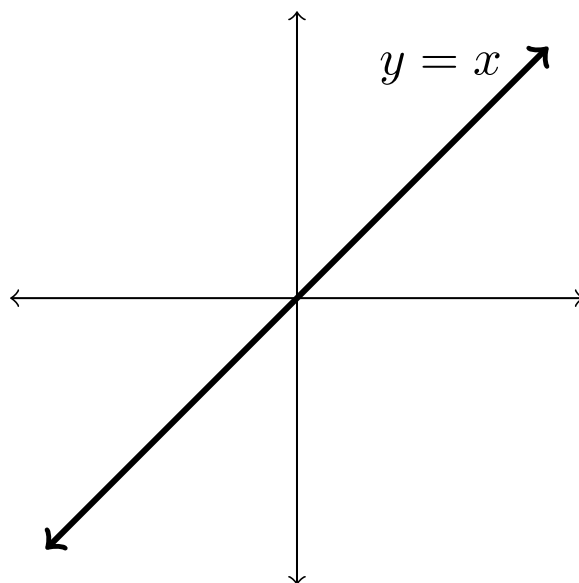
There are some times in working with polar coordinates when we would like to be able to represent points uniquely, and in these situations, we often make restrictions

$$\begin{aligned} 0 &\leq r, \\ 0 &\leq \theta < 2\pi. \end{aligned}$$

However, even with these restrictions, there still is a point that has multiple representations! Namely, the origin can be written as $(r, \theta) = (0, \theta)$ for any angle θ .

Depending on the situation and context, different people may use different restrictions or conventions for their ranges for r and θ . For this reason, it's good to specify what values you're allowing, to avoid being misunderstood!

Example 22. *Let's consider the line described in Cartesian coordinates as the set of points (x, y) such that $y = x$. We'll figure out how to describe this line in polar coordinates.*



Let's restrict our polar coordinates to $0 \leq r$ and $0 \leq \theta < 2\pi$. Perhaps your first guess is to describe the line as the points (r, θ) such that

$$\theta = \pi/4.$$

Which shape does this describe?

Multiple Choice:

- (a) A point.
- (b) Half of the line. ✓
- (c) The whole line.
- (d) A different line.
- (e) A circle.

Describing the line as $\theta = \pi/4$ is a reasonable first guess, as we can see that many of the points make an angle $\pi/4$ with the positive x -axis. However, with the restriction that $r \geq 0$, this leaves out half of the line! In order to describe the entire line, we have a couple of options. One option would be to relax our restriction on r , and allow negative values as well. This would certainly give us the whole line. If, however, we would like to keep this restriction that $r \geq 0$, we could also include points with $\theta = 5\pi/4$, which will give us the other half of the line.

Which of the following describe the line $y = x$ in polar coordinates? Select all that work.

Select All Correct Answers:

- (a) The points (r, θ) such that $\theta = \pi/4$, where $r \geq 0$.
- (b) The points (r, θ) such that $\theta = \pi/4$, where r can be any real number. ✓
- (c) The points (r, θ) such that $\theta = \pi/4$ or $\theta = -\pi/4$, where $r \geq 0$.
- (d) The points (r, θ) such that $\theta = \pi/4$ or $\theta = -\pi/4$, where r can be any real number.
- (e) The points (r, θ) such that $\theta = \pi/4$ or $\theta = 5\pi/4$, where $r \geq 0$. ✓
- (f) The points (r, θ) such that $\theta = \pi/4$ or $\theta = 5\pi/4$, where r can be any real number. ✓

Example 23. Consider the set of points (r, θ) such that $r = 2 \cos \theta$. What does this set of points look like?

It's not very clear from $r = 2 \cos \theta$ what shape this is describing, so let's try converting this to Cartesian coordinates, and see if we get something we recognize.

Recall that the relationship between Cartesian and polar coordinates:

$$\begin{aligned} x &= r \cos \theta, \\ y &= r \sin \theta. \end{aligned}$$

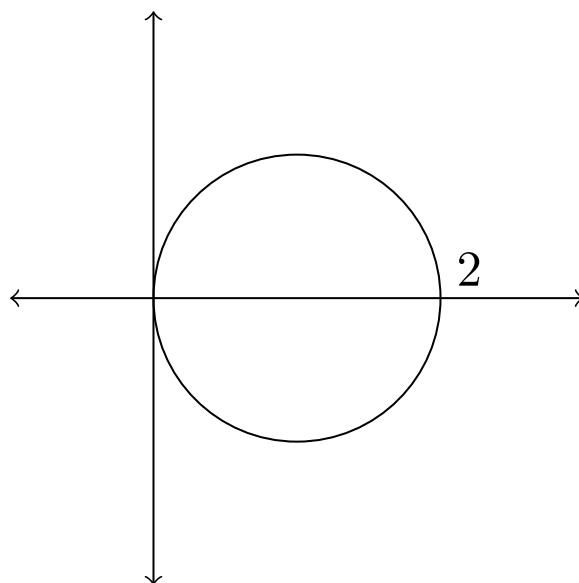
From this, we have that $r^2 = x^2 + y^2$, in terms of x and y , and $\cos \theta = \frac{x}{r}$. Making substitutions using these facts, we have:

$$\begin{aligned} r &= 2 \cos \theta \\ r &= 2 \frac{x}{r} \\ r^2 &= 2x \\ x^2 + y^2 &= 2x \end{aligned}$$

We now have an equation solely in terms of x and y , but maybe it isn't quite recognizable yet. But if we do a bit more algebra...

$$\begin{aligned} x^2 + y^2 &= 2x \\ (x^2 - 2x + 1) + y^2 &= 1 \\ (x - 1)^2 + y^2 &= 1 \end{aligned}$$

Now, we can see that this is a circle of radius 1 centered at $(1, 0)$.



Linear Change of Coordinates

In Linear Algebra, we saw how different coordinate systems arose through linear change of coordinates. You may remember this referred to as “slanty space.”

When we write a point in Cartesian coordinates as (x, y) , we can think of this as a linear combination of the standard basis vectors:

$$(x, y) = x(1, 0) + y(0, 1).$$

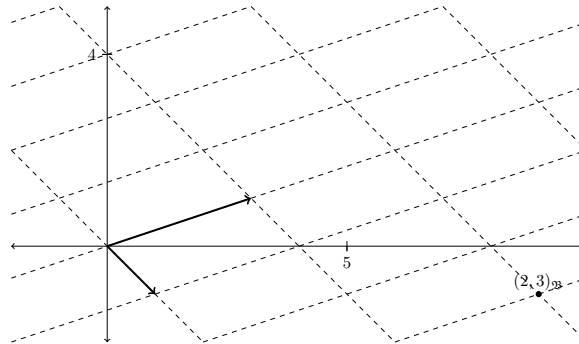
Of course, we can just as well write a point as a linear combination of vectors from a different basis, say $(3, 1)$ and $(1, -1)$. Let’s call this basis \mathfrak{B} . For example, we can write the vector $(9, -1)$ as

$$(9, -1) = 2(3, 1) + 3(1, -1).$$

Taking the coefficients, in \mathfrak{B} -coordinates, we would write this point as

$$(2, 3)_{\mathfrak{B}}.$$

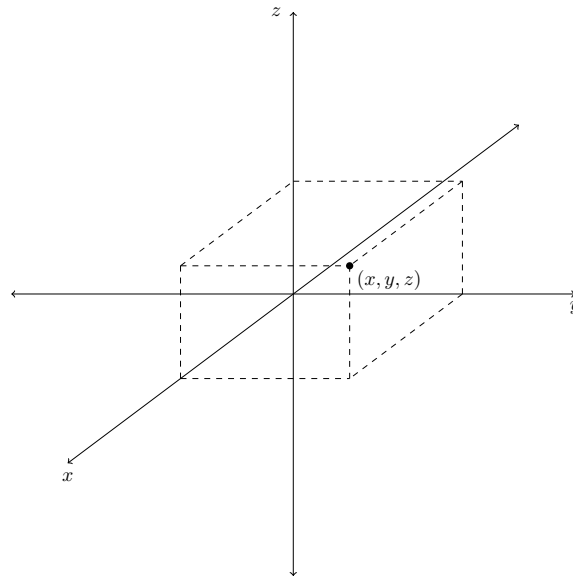
Note that we write \mathfrak{B} in the subscript, in order to remind us that these are \mathfrak{B} -coordinates, rather than standard Cartesian coordinates.



With linear changes of coordinates, it's easy to make a mistake and forget which coordinates you're using. Make sure to keep careful track!

Three-Dimensional Coordinates

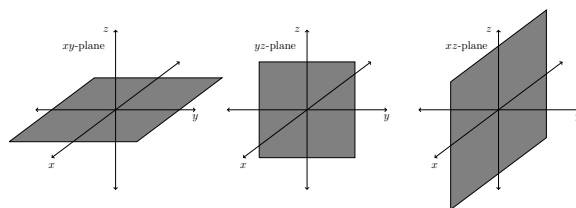
In Linear Algebra, we also worked in three-dimensional Cartesian coordinates, (x, y, z) in \mathbb{R}^3 .



It's important to remember that the x , y , and z axes follow the right hand rule. That is, if you take your right hand, and point your pointer finger in the direction of the positive x -axis, point your middle finger in the direction of the positive y -axis, then your thumb points in the direction of the positive z -axis.

Another way to say this is that if you point the fingers of your right hand in the direction of the positive x -axis and curl them to point in the direction of the positive y -axis, your thumb points in the direction of the positive z -axis.

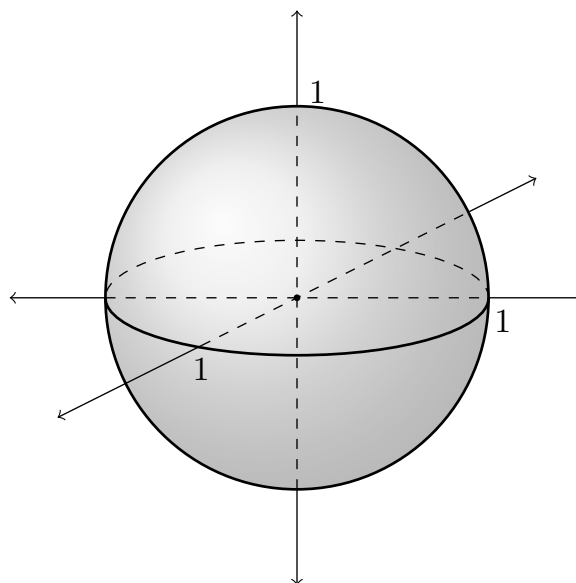
We'll often refer to the *coordinate planes* in \mathbb{R}^3 . These are the three planes we obtain by setting each of the coordinates to be zero.



More precisely, the xy -plane is the set of points (x, y, z) such that $z = 0$, the yz -plane is the set of points such that $x = 0$, and the xz -plane is the set of points such that $y = 0$.

Similarly to in the plane, we can describe sets of points in \mathbb{R}^3 using equations.

Example 24. The set of points (x, y, z) such that $x^2 + y^2 + z^2 = 1$ is the sphere of radius 1 centered at the origin in \mathbb{R}^3 .



Conclusion

In this activity, we reviewed coordinate systems that you've seen before: standard two-dimensional coordinates, polar coordinates, coordinates with respect to a given set of basis vectors, and three-dimensional coordinates.

Cylindrical Coordinates

In this activity, we introduce cylindrical coordinates, a new coordinate system on \mathbb{R}^3 .

Cylindrical Coordinates

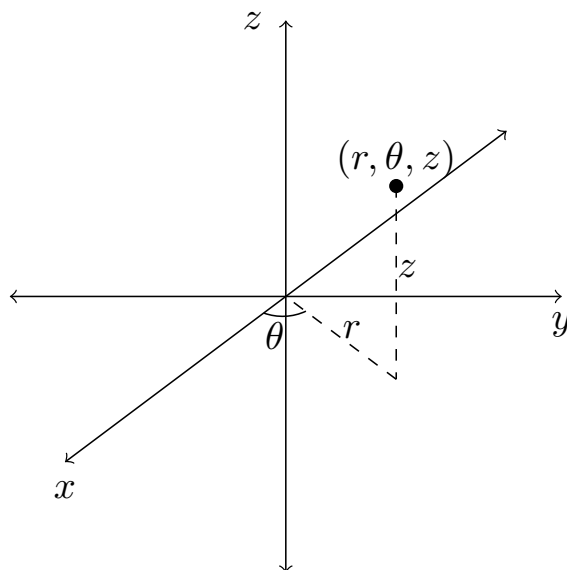
We've seen how points in \mathbb{R}^2 can be written using polar coordinates. Polar coordinates can be useful for describing shapes that are difficult to describe in Cartesian coordinates.

We'd now like to extend this idea to \mathbb{R}^3 , using a coordinate system called *cylindrical coordinates*. Like polar coordinates, cylindrical coordinates will be useful for describing shapes in \mathbb{R}^3 that are difficult to describe using Cartesian coordinates. Later in the course, we will also see how cylindrical coordinates can be useful in multivariable Calculus, when differentiating or integrating in Cartesian coordinates is difficult or impossible.

Cylindrical coordinates really are just a simple extension of polar coordinates. For points in the xy -plane, we describe them using r and θ , where r is the distance from the origin and θ is the angle with the positive x -axis. We then tack on a z -coordinate, the exact same as the z -coordinate in Cartesian coordinates, which tells us the vertical displacement of the point.

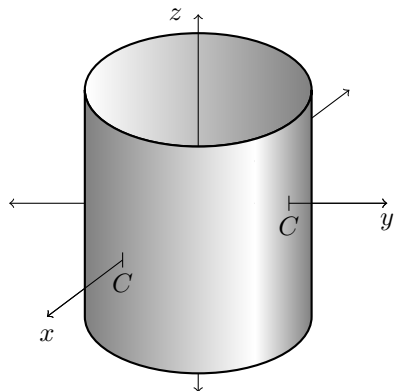
Learning outcomes:

Author(s):



Example 25. Let's look at what happens in cylindrical coordinates when we set each of the coordinates r, θ, z to be constant.

That is, we'll begin by examining the set of points (C, θ, z) , where C is a constant. We have that $r = C$ is constant, which means that the distance between any such point and the z axis is constant, C . Also, θ and z can be anything. This will give us the cylinder of radius C , centered at the z -axis.



$$\theta = C$$

$$z = C$$

Converting between Cartesian and cylindrical coordinates

Perhaps not surprisingly, converting between Cartesian coordinates and cylindrical coordinates is very similar to how we converted between Cartesian coordinates and polar coordinates. That is, we can use the equations:

$$x = r \cos \theta,$$

$$y = r \sin \theta,$$

$$z = z.$$

It can also be very useful to use the fact that $x^2 + y^2 = r^2$.

Spherical Coordinates

nothing to see here...

Part III

Week 27: Conservative Vector Fields and Topology

Topology

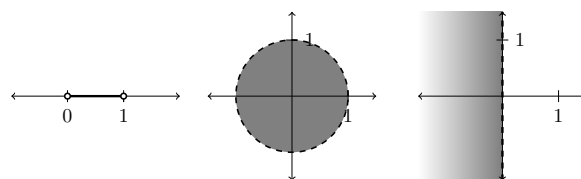
In this activity, we introduce some basic ideas from the area of mathematics called “topology.” We introduce these ideas in order to be able to correctly state the theorems in the next activities, on conservative vector fields.

Topology is focused on the shape and spaces, and how to distinguish between different shapes and spaces. However, it takes a much more flexible perspective that you might have seen in geometry classes. In topology, deformations like stretching, shrinking, or bending a space aren’t viewed as changing a space. In particular, distance between points isn’t important. Instead, topology employs a much looser idea of closeness - provided by open sets, which are defined in the first section.

In general, there are a lot of interesting and weird topological spaces which are not subspaces of any \mathbb{R}^n ! However, for our purposes, focusing on subspaces of \mathbb{R}^n will be sufficient, so our definitions might look different from some of the definitions you would see in a topology textbook.

Open Sets

You’ve probably seen many open sets before, without even realizing it! For example, the open interval $(0, 1)$ is an open set, as is the disc $\{(x, y) \mid x^2 + y^2 < 1\}$ and the open half-plane $\{(x, y) \mid x < 0\}$.



Some open sets.

Learning outcomes:
Author(s): Melissa Lynn

We begin by defining the most basic type of open set, called an open ball.

Definition 17. In \mathbb{R}^n , we call $B_r(\mathbf{x}) = \{\mathbf{y} \in \mathbb{R}^n : |\mathbf{x} - \mathbf{y}| < r\}$ the open ball of radius $r > 0$ centered at \mathbf{x} .

In words, this is the set of points within a fixed distance r of a center point \mathbf{x} .

Example 26. In \mathbb{R}^1 , an open ball is simply an open interval. For example, $(1, 3)$ is the ball $B_1(2)$ of radius 1 centered at 2.

YouTube link: <https://www.youtube.com/watch?v=QXy9aLiBfSs>

In \mathbb{R}^2 , an open ball is the inside of a circle (not including the boundary). For example, $B_2((0, 3))$ is the inside of the circle of radius 2 centered at $(0, 3)$.

YouTube link: <https://www.youtube.com/watch?v=r9OM1NgPqZA>

In \mathbb{R}^3 , an open ball is the inside of a sphere of radius (not including the boundary). For example, $B_1((0, 0, 0))$ is the inside of the sphere of radius 1 centered at the origin.

YouTube link: <https://www.youtube.com/watch?v=xSHf7KQN6Lc>

In each problem, describe the open ball.

Problem 30 In \mathbb{R}^1 , $B_3(1)$ is the

Multiple Choice:

- (a) open interval ✓
- (b) inside of a circle
- (c) inside of a sphere

Problem 30.1 $(\boxed{-2}, \boxed{4})$.

Problem 31 In \mathbb{R}^2 , $B_2((1, 1))$ is the

Multiple Choice:

- (a) open interval
- (b) inside of a circle ✓
- (c) inside of a sphere

Problem 31.1 of radius $\boxed{2}$ centered at $(\boxed{1}, \boxed{1})$.

Problem 32 In \mathbb{R}^3 , $B_4((1, 2, 3))$ is the

Multiple Choice:

- (a) open interval
- (b) inside of a circle
- (c) inside of a sphere ✓

Problem 32.1 of radius $\boxed{4}$ centered at $(\boxed{1}, \boxed{2}, \boxed{3})$.

Now we can define open sets in general, using our new idea of open balls.

Definition 18. A set $U \subset \mathbb{R}^n$ is open if for every $\mathbf{a} \in U$, there is a radius $r > 0$ such that $B_r(\mathbf{a}) \subset U$.

In words, for any point \mathbf{a} in U , we can find a radius r small enough that the entire ball of radius r centered at \mathbf{a} is contained in U .

YouTube link: <https://www.youtube.com/watch?v=S-cLB6dLCQo>

Even if we don't have an open set, it's possible that there might be some points in U with this special property. We call these interior points.

Definition 19. Let $U \subset \mathbb{R}^n$. A point $\mathbf{a} \in U$ is an interior point if there is a radius $r > 0$ such that $B_r(\mathbf{a}) \subset U$.

So, we can restate the definition of an open set as "every point is an interior point."

Problem 33 For each of the following, determine whether or not the set is open.

- (a) $\{(x, y) : x^2 + y^2 < 1\}$ in \mathbb{R}^2

Multiple Choice:

(i) open ✓

(ii) not open

(b) $\{(x, y) : x^2 + y^2 \leq 1\}$ in \mathbb{R}^2

Multiple Choice:

(i) open

(ii) not open ✓

(c) \mathbb{R}^2 in \mathbb{R}^2

Multiple Choice:

(i) open ✓

(ii) not open

(d) \emptyset in \mathbb{R}^n

Multiple Choice:

(i) open ✓

(ii) not open

(e) $\{(x, y) : x \geq 0 \text{ and } y \geq 0\}$ in \mathbb{R}^2

Multiple Choice:

(i) open

(ii) not open ✓

(f) $\{(x, y) : x < y\}$ in \mathbb{R}^2

Multiple Choice:

(i) open ✓

(ii) not open

We finish this section by proving an important result about open sets: that the union of a collection of open sets is itself an open set.

Theorem 1. Suppose $\{U_i\}$ is a collection of open sets, where each U_i is open. Let $U = \bigcup U_i$, the union of all the U_i . Then U is an open set.

Proof Let $\mathbf{a} \in U$. We will show that \mathbf{a} is an interior point.

Since $\mathbf{a} \in U = \bigcup U_i$, there is some i such that $\mathbf{a} \in U_i$. Since U_i is open, there is a radius $r > 0$ such that $B_r(\mathbf{a})$ is contained entirely in U_i . Then, since $U_i \subset U$, we have that $B_r(\mathbf{a}) \subset U$. This shows that \mathbf{a} is an interior point, and that U is an open set. ■

Closed Sets

We now introduce closed sets, which are defined via their relationship to open sets.

Definition 20. A set $X \subset \mathbb{R}^n$ is closed if its complement is open.

Recall that the *complement* of a subset X of \mathbb{R}^n consists of the elements of \mathbb{R}^n which are not in X . That is,

$$\mathbb{R}^n \setminus X = X^C = \{\mathbf{x} \in \mathbb{R}^n : \mathbf{x} \notin X\}.$$

$\mathbb{R}^n \setminus X$ and X^C are both common notations for complements. X^C has the advantage of being succinct, while $\mathbb{R}^n \setminus X$ has the advantage of referring to the larger set \mathbb{R}^n , which can help avoid confusion.

We now give a couple examples of closed sets.

Example 27. The closed interval $[1, 3]$ is a closed set in \mathbb{R} , since its complement, $(-\infty, 1) \cup (3, \infty)$, is an open set.

The set $\{(x, y) : x^2 + y^2 \leq 1\} \subset \mathbb{R}^2$, since its complement, $\{(x, y) : x^2 + y^2 > 1\}$, is an open set.

It's very important to remember that, even though closed sets are defined in relation to open sets, “closed” is not the same as “not open”. It is possible for a set to be neither closed nor open, and it's possible for a set to be both open and closed.

Example 28. The interval $[0, 1]$ in \mathbb{R} is neither closed nor open. It is not open, since $0 \in [0, 1]$ is not an interior point. It is also not closed, because its complement, $(-\infty, 0) \cup [1, \infty)$, is not open (1 is not an interior point).

\mathbb{R}^2 (in \mathbb{R}^2) is both closed and open. We've seen that it's open, and we've seen that its complement, \emptyset , is also open. Hence \mathbb{R}^2 is both open and closed.

We've used the word “boundary” to refer to the “edge” of a set. This intuitive idea is useful in working with example, however we do need a rigorous definition of the boundary of a set, which we now give.

Definition 21. A point $\mathbf{x} \in \mathbb{R}^n$ is a boundary point of a set $X \subset \mathbb{R}^n$ if every $B_r(\mathbf{x})$ (for $r > 0$) contains both points in X and points not in X .

The set of all boundary points of X is called the boundary of X .

Example 29. The boundary of $\{(x, y) : x^2 + y^2 < 1\} \subset \mathbb{R}^2$ is $\{(x, y) : x^2 + y^2 = 1\}$.

The boundary of the interval $(0, 1] \subset \mathbb{R}$ is $\{0, 1\}$.

From working with examples of open and closed sets, you may have guessed that closed sets tend to contain their boundary points, while open sets do not. This is supported by the following theorem.

Theorem 2. A set $X \subset \mathbb{R}^n$ is closed if and only if it contains all of its boundary points.

Proof If X is closed, then its complement X^C is open. Consider a boundary point x of X . For any radius $r > 0$, $B_r(x)$ contains points in X and points in X^C . Since X^C is open, this means that $x \notin X^C$. Thus $x \in X$, as desired.

Working in the other direction, suppose that X contains all of its boundary points. We will show that the complement of X , X^C , is open. Let $x \in X^C$. Since x is not a boundary point of X , and any open ball centered at x contains at least one point not in X (namely, x), there must be an open ball $B_r(x)$ with $r > 0$ containing no points in X . Then $B_r(x) \subset X^C$. This shows that X^C is open, and hence X is closed. ■

Problem 34 For each of the following, determine if the set is open, closed, both, or neither.

- (a) $\{(x, y) : x^2 + y^2 > 1\}$ in \mathbb{R}^2

Multiple Choice:

- (i) open ✓
- (ii) closed
- (iii) both open and closed
- (iv) neither open nor closed

- (b) $\{(x, y) : x^2 + y^2 \leq 1\}$ in \mathbb{R}^2

Multiple Choice:

- (i) open
- (ii) closed ✓
- (iii) both open and closed

(iv) *neither open nor closed*

(c) \mathbb{R}^2 in \mathbb{R}^2

Multiple Choice:

(i) *open*

(ii) *closed*

(iii) *both open and closed* ✓

(iv) *neither open nor closed*

(d) \emptyset in \mathbb{R}^n

Multiple Choice:

(i) *open*

(ii) *closed*

(iii) *both open and closed* ✓

(iv) *neither open nor closed*

(e) $\{(x, y) : x > 0 \text{ and } y \geq 0\}$ in \mathbb{R}^2

Multiple Choice:

(i) *open*

(ii) *closed*

(iii) *both open and closed*

(iv) *neither open nor closed* ✓

(f) $\{(x, y) : x \leq y\}$ in \mathbb{R}^2

Multiple Choice:

(i) *open*

(ii) *closed* ✓

(iii) *both open and closed*

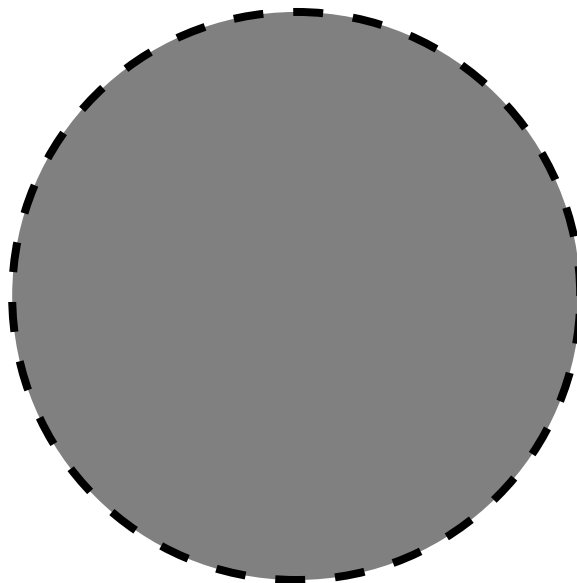
(iv) *neither open nor closed*

Connected Sets

We now define what it means for a set to be path-connected. This is generally consistent with your intuitive idea of what “connected” should mean, but we are now able to make this mathematically rigorous.

Definition 22. A set $X \subset \mathbb{R}^n$ is *path-connected* if any two points can be connected by a path which lies entirely in X .

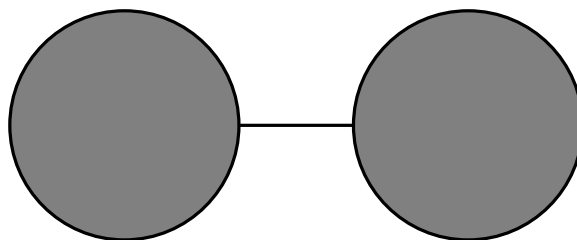
Problem 35 For each of the following sets, determine whether or not they are path-connected.



(a)

Multiple Choice:

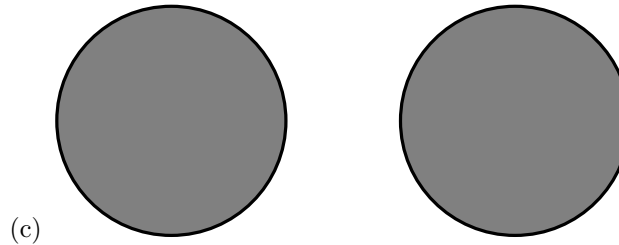
- (i) *path-connected* ✓
- (ii) *not path-connected*



(b)

Multiple Choice:

- (i) *path-connected* ✓
- (ii) *not path-connected*



Multiple Choice:

- (i) *path-connected*
- (ii) *not path-connected* ✓

Simply Connected Sets

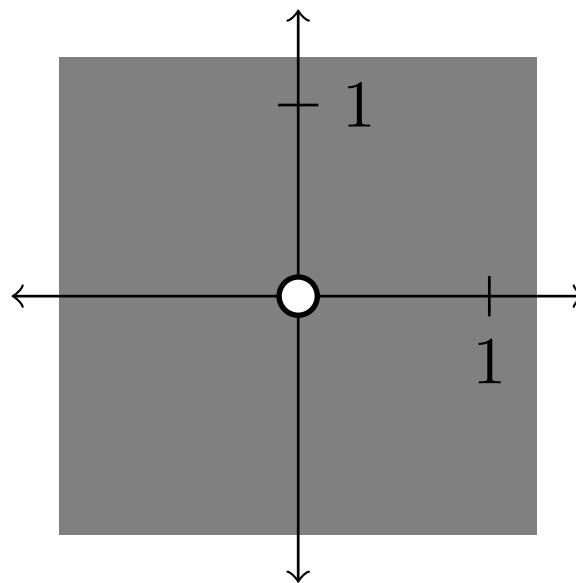
The last topological concept we will cover is when a path-connected set is “simply connected.” Intuitively, this depends on whether or not the set has holes. Our definition for simply connected is a bit hand wavy, but this will serve our purpose just fine. It can be made rigorous using continuous maps.

Definition 23. A path-connected set $X \subset \mathbb{R}^n$ is simply connected if any closed path (i.e., loop) can be shrunk to a point, where the shrinking occurs entirely in X .

Note that a set needs to be path-connected in order to be considered simply connected.

Problem 36 For each of the following sets, determine whether or not they are simply connected.

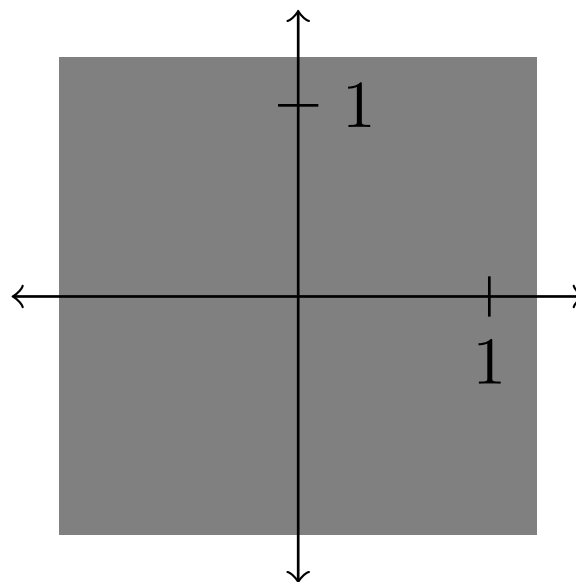
- (a) $\mathbb{R}^2 \setminus \{(0, 0)\}$



Multiple Choice:

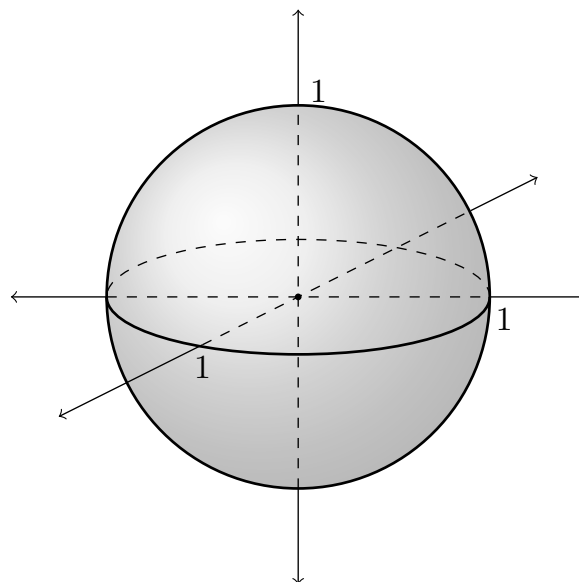
- (i) *simply connected*
- (ii) *not simply connected* ✓

(b) \mathbb{R}^2



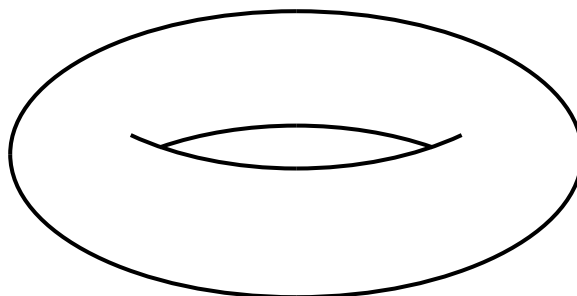
Multiple Choice:

- (i) *simply connected* ✓
 - (ii) *not simply connected*
- (c) $\{(x, y, z) : x^2 + y^2 + z^2 = 1\}$



Multiple Choice:

- (i) *simply connected* ✓
 - (ii) *not simply connected*
- (d) *A torus (the surface of a donut)*



Multiple Choice:

- (i) *simply connected*
 - (ii) *not simply connected* ✓
-

Summary

In this activity, we introduced the following topological terms.

- open ball
- open set
- interior point
- closed set
- boundary point
- boundary of a set
- path-connected
- simply connected

We also established the following results.

- The union of a collection of open sets is itself open.
- A set is closed if and only if it contains all of its boundary points.

These terms will allow us to correctly state some theorems about vector fields, which have special requirements on the domain. These theorems will be covered in the next two activities.

Path Independence and FTLI

In the previous activity, we introduced some basic definitions from topology. These definitions are necessary in order to correctly state theorems in this section and the next, so pay attention to the hypotheses of these theorems!

We begin this activity by defining what it means for a vector field to be path independent. We then state and prove the Fundamental Theorem of Line Integrals. This theorem gives us an easy way to compute vector line integrals of a gradient field, provided the domain is open and connected. We then use the Fundamental Theorem of Line Integrals to show that conservative vector fields are path independent (under the appropriate conditions), and finish by discussing the various methods we now have for computing vector line integrals.

Path Independence

In this section, we introduce the idea of “path independence” for a vector field. We see an example of a vector field that is not path independent, and vector field that is path independent.

Example 30. Consider the vector field $\mathbf{F}(x, y) = (y, 0)$. Let $\mathbf{x}(t)$ be the path from $(1, 0)$ to $(0, 1)$ along a straight line. Let $\mathbf{y}(t)$ be the path from $(1, 0)$ to $(0, 1)$ counterclockwise around the unit circle. Compute $\int_{\mathbf{x}} \mathbf{F} \cdot d\mathbf{s}$ and $\int_{\mathbf{y}} \mathbf{F} \cdot d\mathbf{s}$. Are they equal?

Explanation. We'll begin by parametrizing our paths.

$$\mathbf{x}(t) = (\boxed{1-t}, \boxed{t}) \quad \text{for } t \in [0, 1]$$

$$\mathbf{y}(t) = (\boxed{\cos(t)}, \boxed{\sin(t)}) \quad \text{for } t \in [0, \frac{\pi}{2}]$$

Now, we compute these line integrals using the definition

$$\int_{\mathbf{x}} \mathbf{F} \cdot d\mathbf{s} = \int_a^b \mathbf{F}(\mathbf{x}(t)) \cdot \mathbf{x}'(t) dt.$$

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Integrating along \mathbf{x} , we have

$$\begin{aligned}\int_{\mathbf{x}} \mathbf{F} \cdot d\mathbf{s} &= \int_a^b \mathbf{F}(\mathbf{x}(t)) \cdot \mathbf{x}'(t) dt \\ &= \int_{\boxed{0}}^{\boxed{1}} \text{given}(t, 0) \cdot (-1, 1) dt \\ &= \int_{\boxed{0}}^{\boxed{1}} -t dt \\ &= \boxed{-\frac{1}{2}}\end{aligned}$$

Integrating along \mathbf{y} , we have

$$\begin{aligned}\int_{\mathbf{y}} \mathbf{F} \cdot d\mathbf{s} &= \int_a^b \mathbf{F}(\mathbf{y}(t)) \cdot \mathbf{y}'(t) dt \\ &= \int_0^{\pi/2} (\sin(t), 0) \cdot (\boxed{-\sin(t)}, \boxed{\cos(t)}) dt \\ &= \int_0^{\pi/2} \boxed{-\sin^2(t)} dt \\ &= \boxed{-\frac{\pi}{4}}\end{aligned}$$

Comparing $\int_{\mathbf{x}} \mathbf{F} \cdot d\mathbf{s}$ and $\int_{\mathbf{y}} \mathbf{F} \cdot d\mathbf{s}$, we see that they are

Multiple Choice:

- (a) Equal.
- (b) Not equal. ✓

Now, let's investigate integrating a different vector field along those same paths.

Example 31. Consider the vector field $\mathbf{F}(x, y) = (y, x)$. Let $\mathbf{x}(t)$ be the path from $(1, 0)$ to $(0, 1)$ along a straight line. Let $\mathbf{y}(t)$ be the path from $(1, 0)$ to $(0, 1)$ counterclockwise around the unit circle. Compute $\int_{\mathbf{x}} \mathbf{F} \cdot d\mathbf{s}$ and $\int_{\mathbf{y}} \mathbf{F} \cdot d\mathbf{s}$. Are they equal?

Explanation. Once again, we begin by parametrizing our paths.

$$\begin{aligned}\mathbf{x}(t) &= (1 - t, t) && \text{for } t \in [0, 1] \\ \mathbf{y}(t) &= (\cos(t), \sin(t)) && \text{for } t \in [0, \frac{\pi}{2}]\end{aligned}$$

Next, we compute these line integrals using the definition

$$\int_{\mathbf{x}} \mathbf{F} \cdot d\mathbf{s} = \int_a^b \mathbf{F}(\mathbf{x}(t)) \cdot \mathbf{x}'(t) dt.$$

Integrating along \mathbf{x} , we have

$$\begin{aligned} \int_{\mathbf{x}} \mathbf{F} \cdot d\mathbf{s} &= \int_a^b \mathbf{F}(\mathbf{x}(t)) \cdot \mathbf{x}'(t) dt \\ &= \int_0^1 (\boxed{t}, \boxed{1-t}) \cdot (-1, 1) dt \\ &= \int_0^1 \boxed{1-2t} dt \\ &= \boxed{0} \end{aligned}$$

Integrating along \mathbf{y} , we have

$$\begin{aligned} \int_{\mathbf{y}} \mathbf{F} \cdot d\mathbf{s} &= \int_a^b \mathbf{F}(\mathbf{y}(t)) \cdot \mathbf{y}'(t) dt \\ &= \int_0^{\pi/2} (\boxed{\sin(t)}, \boxed{\cos(t)}) \cdot (-\sin(t), \cos(t)) dt \\ &= \int_0^{\pi/2} \boxed{-\sin^2(t) + \cos^2(t)} dt \\ &= \boxed{0} \end{aligned}$$

Comparing $\int_{\mathbf{x}} \mathbf{F} \cdot d\mathbf{s}$ and $\int_{\mathbf{y}} \mathbf{F} \cdot d\mathbf{s}$, we see that they are

Multiple Choice:

- (a) Equal. ✓
- (b) Not equal.

In fact, it turns out that if we integrate $\mathbf{F}(x, y) = (y, x)$ along *any* path starting at $(1, 0)$ and ending at $(0, 1)$, the integral will be 0. So, the integral does not depend on the path we take to get between these two points. A vector field with this property is called *path independent*.

Definition 24. A continuous vector field is called path independent if $\int_C \mathbf{F} \cdot d\mathbf{s} = \int_D \mathbf{F} \cdot d\mathbf{s}$ for any two simple, piecewise C^1 , oriented curves C and D with the same start and end points.

Let's review the meaning of the requirements on the curves C and D .

A curve is *simple* if it (isn't too "bumpy." / doesn't intersect itself, except the start and end point can be the same. ✓/ is smooth.)

A curve is C^1 if it (is continuous. / is differentiable. / has continuous partial derivatives. ✓)

A curve is *oriented* if it (has a specified direction. ✓/ knows which way is North.)

Our next question is: how do we know if a vector field is path independent? Of course, it's impossible to check every line integral over every possible curve between any two points - we would never finish these computations! Instead, we need some theorems that give us conditions under which a vector field is path independent. Our first step towards these theorems is the Fundamental Theorem of Line Integrals.

Fundamental Theorem of Line Integrals

We now introduce the Fundamental Theorem of Line Integrals, which gives us a slick way to compute the integral of a gradient vector field over a piecewise C^1 curve. In particular, note the conditions on the domain X : it must be open and connected.

Theorem 3. *Fundamental Theorem of Line Integrals*

Let $f : X \subset \mathbb{R}^n \rightarrow \mathbb{R}$ be C^1 , where X is open and connected. Then if C is any piecewise C^1 curve from \mathbf{A} to \mathbf{B} , then

$$\int_C \nabla f \cdot d\mathbf{s} = f(\mathbf{B}) - f(\mathbf{A})$$

This should look vaguely familiar - it resembles the Fundamental Theorem of Calculus from single variable calculus, also called the evaluation theorem.

We now prove the Fundamental Theorem of Line Integrals in the special case where we have a *simple* parametrization of the curve C .

Proof Let $\mathbf{x}(t)$ be a simple parametrization of C , where $t \in [a, b]$, $\mathbf{x}(a) = \mathbf{A}$, and $\mathbf{x}(b) = \mathbf{B}$ (so the starting point is \mathbf{A} , and the ending point is \mathbf{B}).

Then we compute the line integral as:

$$\int_C \nabla f \cdot d\mathbf{s} = \int_{\mathbf{x}} \nabla f \cdot d\mathbf{s}.$$

By the definition, we can compute this line integral as

$$\int_{\mathbf{x}} \nabla f \cdot d\mathbf{s} = \int_a^b \nabla f(\mathbf{x}(t)) \cdot \mathbf{x}'(t) dt.$$

The integrand here should look familiar from one of the multivariable versions of the chain rule - it's the derivative of $f(\mathbf{x}(t))$. Making this replacement, we have

$$\int_{\mathbf{x}} \nabla f \cdot d\mathbf{s} = \int_a^b \frac{d}{dt}(f(\mathbf{x}(t))) dt.$$

Now, we can apply the Fundamental Theorem of Calculus (from single variable) to evaluate this integral, since an antiderivative for the integrand will be given by $f(\mathbf{x}(t))$. From this we obtain:

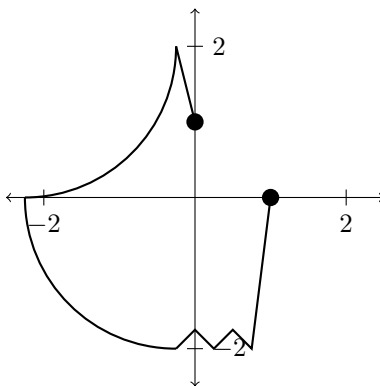
$$\begin{aligned} \int_{\mathbf{x}} \nabla f \cdot d\mathbf{s} &= (f(\mathbf{x}(t)))|_a^b \\ &= f(\mathbf{x}(b)) - f(\mathbf{x}(a)) \\ &= f(\mathbf{B}) - f(\mathbf{A}) \end{aligned}$$

In the last step, we use that \mathbf{A} and \mathbf{B} are the start and end points of $\mathbf{x}(t)$, respectively.

Thus, we have proven the Fundamental Theorem of Line Integrals (when we have a simple parametrization of the curve C). ■

Before discussing how the Fundamental Theorem of Line Integrals relates to path independence, let's look at how this helps us compute integrals of gradient vector fields.

Example 32. Let $\mathbf{F}(x, y) = (y, x)$. Observe that $\mathbf{F} = \nabla f$, where $f(x, y) = xy$. Compute $\int_C \mathbf{F} \cdot d\mathbf{s}$ for the curve C below, starting at $(0, 1)$ and ending at $(1, 0)$.



Explanation. We certainly would like to avoid parametrizing this curve! So, we will use the Fundamental Theorem of Line Integrals to compute this integral.

First, let's verify that $\mathbf{F} = \nabla f$ for $f(x, y) = xy$.

$$\begin{aligned}\frac{\partial}{\partial x}xy &= \boxed{y} \\ \frac{\partial}{\partial y}xy &= \boxed{x}\end{aligned}$$

Thus, we have $\nabla f(x, y) = (y, x) = \mathbf{F}(x, y)$.

We can then use the Fundamental Theorem of Line Integrals to compute $\int_C \mathbf{F} \cdot d\mathbf{s}$.

$$\begin{aligned}\int_C \mathbf{F} \cdot d\mathbf{s} &= \int_C \nabla f \cdot d\mathbf{s} \\ &= f(0, 1) - f(1, 0) \\ &= \boxed{0}\end{aligned}$$

Now, it turns out that we can use the Fundamental Theorem of Line Integrals to prove the following corollary about the relationship between conservative vector fields and path independence. Note once again that we require the domain to be open and connected.

Corollary 1. *If \mathbf{F} is a conservative vector field (so $\mathbf{F} = \nabla f$ for some f) defined on an open and connected domain X , then \mathbf{F} is path independent.*

Proof Let C and D be two curves with starting point \mathbf{A} and ending point \mathbf{B} . We will show that $\int_C \mathbf{F} \cdot d\mathbf{s} = \int_D \mathbf{F} \cdot d\mathbf{s}$.

Recall that “ \mathbf{F} is conservative” means that $\mathbf{F} = \nabla f$ for some function f , which will enable us to use the Fundamental Theorem of Line Integrals (FTLI). Then we have:

$$\begin{aligned}\int_C \mathbf{F} \cdot d\mathbf{s} &= \int_C \nabla f \cdot d\mathbf{s} \\ &= f(\mathbf{B}) - f(\mathbf{A}) && \text{(by FTLI)} \\ &= \int_D \nabla f \cdot d\mathbf{s} && \text{(also by FTLI)} \\ &= \int_D \mathbf{F} \cdot d\mathbf{s}.\end{aligned}$$

Thus, we have shown that $\int_C \mathbf{F} \cdot d\mathbf{s} = \int_D \mathbf{F} \cdot d\mathbf{s}$, and so have shown that \mathbf{F} is path independent. ■

This corollary, with the Fundamental Theorem of Line Integrals, gives us a new tool for computing line integrals.

Strategies for Computing Line Integrals

We now have a few options for computing line integrals:

- (a) Using the original definition:

$$\int_C \mathbf{F} \cdot d\mathbf{s} = \int_a^b \mathbf{F}(\mathbf{x}(t)) \cdot \mathbf{x}'(t) dt$$

- (b) If \mathbf{F} is conservative (so $\mathbf{F} = \nabla f$ for some f):

- (i) We can use the Fundamental Theorem of Line Integrals:

$$\int_C \mathbf{F} \cdot d\mathbf{s} = f(\mathbf{B}) - f(\mathbf{A})$$

- (ii) Since the vector field is path independent, we can find an *easier* path with the same start and end points, and integrate over that path.

Let's look at how these different methods can be used in an example.

Example 33. Let $\mathbf{F}(x, y) = (2xy^2, 2x^2y)$, and consider $\mathbf{x}(t) = (2\cos(\pi t), \sin(\pi t^2))$ for $t \in [0, 1]$. Compute $\int_x \mathbf{F} \cdot d\mathbf{s}$.

Explanation. We'll evaluate this integral in three different ways.

First, let's evaluate using the definition of vector line integrals.

$$\begin{aligned} \int_x \mathbf{F} \cdot d\mathbf{s} &= \int_a^b \mathbf{F}(\mathbf{x}(t)) \cdot \mathbf{x}'(t) dt \\ &= \int_0^1 (4\cos(\pi t)\sin^2(\pi t^2), 8\cos^2(\pi t)\sin(\pi t^2)) \cdot \begin{pmatrix} -2\pi\sin(\pi t) \\ 2\pi t\cos(\pi t^2) \end{pmatrix} dt \\ &= \int_0^1 \boxed{-8\pi\cos(\pi t)\sin(\pi t)\sin^2(\pi t^2) + 16\pi t\cos(\pi t^2)\cos^2(\pi t)\sin(\pi t^2)} dt \end{aligned}$$

This is an integral that it might be possible to figure out how to compute, but we certainly do not want to! We can use a computer algebra system to see that the result is 0, but to compute the integral by hand, we will turn to our other methods.

For our alternate methods, we need to find a potential function $f(x, y)$ such that $\mathbf{F} = \nabla f$. It turns out that $f(x, y) = x^2y^2$ works. Let's verify this.

$$\begin{aligned} \frac{\partial}{\partial x}(x^2y^2) &= \boxed{2xy^2} \\ \frac{\partial}{\partial y}(x^2y^2) &= \boxed{2x^2y} \end{aligned}$$

Now that we have our function $f(x, y) = x^2 y^2$ such that $\mathbf{F} = \nabla f$, we will use the Fundamental Theorem of Line Integrals to evaluate. Note the start and end points of our curve

$$\begin{aligned}\mathbf{A} &= \mathbf{x}(0) = (2, 0) \\ \mathbf{B} &= \mathbf{x}(1) = (-2, 0)\end{aligned}$$

$$\begin{aligned}\int_{\mathbf{x}} \mathbf{F} \cdot d\mathbf{s} &= \int_{\mathbf{x}} \nabla f \cdot d\mathbf{s} \\ &= f(\mathbf{B}) - f(\mathbf{A}) \\ &= 0\end{aligned}$$

Note that this is a much easier computation than the integral we had from the first method.

Finally, we compute the line integral using the third method. We have already shown that \mathbf{F} is a conservative vector field (by finding f such that $\mathbf{F} = \nabla f$), and hence we know that \mathbf{F} is path independent. So we can compute this integral by instead integrating over an easier path with the same start and end points, $(2, 0)$ and $(-2, 0)$, respectively. Let's choose the straight line from $(2, 0)$ to $(-2, 0)$, and parametrize this curve.

$$\mathbf{y}(t) = (t, 0) \quad \text{for } t \in [-2, 2]$$

Now we can integrate over y instead, which will be a much easier computation.

$$\begin{aligned}\int_{\mathbf{x}} \mathbf{F} \cdot d\mathbf{s} &= \int_{\mathbf{y}} \mathbf{F} \cdot d\mathbf{s} \\ &= \int_{-2}^2 \mathbf{F}(\mathbf{y}(t)) \cdot \mathbf{y}'(t) dt \\ &= \int_{-2}^2 (0, 0) \cdot (1, 0) dt \\ &= \int_{-2}^2 0 dt \\ &= 0\end{aligned}$$

So we've seen that we can compute this line integral in a few different ways, using the fact that the vector field is conservative.

Depending on the particular problem or example, any one of these methods might be easier than the others. You should practice trying these different methods, and see which you prefer! However, remember that for the second and third options, we need to first verify that the vector field \mathbf{F} is conservative. This usually means finding a potential function f such that $\mathbf{F} = \nabla f$.

Summary

In this activity, we introduced the following terms.

- Path independent

We also established the following results.

- The Fundamental Theorem of Line Integrals.
- If \mathbf{F} is a conservative vector field defined on an open and connected domain X , then \mathbf{F} is path independent.

These results provide us with new methods to compute some vector line integrals.

In the next activity, we will discuss how we can determine whether or not a vector field is conservative.

Conservative Vector Fields

In the previous activity, we proved the Fundamental Theorem of Line Integrals:

Theorem 4. *Fundamental Theorem of Line Integrals*

Let $f : X \subset \mathbb{R}^n \rightarrow \mathbb{R}$ be C^1 , where X is open and connected. Then if C is any piecewise C^1 curve from A to B , then

$$\int_C \nabla f \cdot d\mathbf{s} = \boxed{f(B) - f(A)}$$

We were able to use the Fundamental Theorem of Line Integrals to easily compute line integrals of conservative vector fields, and we were also able to prove the following corollary.

Corollary 2. If \mathbf{F} is a conservative vector field (so $\mathbf{F} = \nabla f$ for some f) defined on an open and connected domain X , then \mathbf{F} is pathindependent.

Both of these important results require that we have a conservative vector field. In this activity, we will discuss how we can determine whether or not a vector field is conservative, so that we can check if those results can be applied.

Finding a Potential Function

Recall the definition of a conservative vector field.

Definition 25. A vector field \mathbf{F} is conservative if there is a C^1 scalar-valued function f such that $\mathbf{F} = \nabla f$. Then f is called a potential function for \mathbf{F} .

So, one way to show that a vector field \mathbf{F} is conservative is by finding such a potential function f .

For simple examples, you might be able to do this by guessing. However, more complicated examples require a more systematic approach. The approach is easiest to understand through examples, so we'll work through a couple before describing the steps for the general case.

Example 34. Find a potential function for the vector field $\mathbf{F}(x, y) = (2xy^3 + 1, 3x^2y^2 - y^{-2})$.

Learning outcomes:
Author(s): Melissa Lynn

Explanation. First, note that if there is a function f such that $\nabla f = \mathbf{F}$, then

$$\left(\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y} \right) = (2xy^3 + 1, 3x^2y^2 - y^{-2})$$

Let's start by looking at the x -term. We must have $\frac{\partial f}{\partial x} = 2xy^3 + 1$. Integrating with respect to x , we have

$$\begin{aligned} f(x, y) &= \int 2xy^3 + 1 \, dx \\ &= x^2y^3 + x + g(y) \end{aligned}$$

The first part of this expression, $x^2y^3 + x$, is an antiderivative for $2xy^3 + 1$ with respect to x . The second part of the expression, $g(y)$, is the “constant” for the integral. It's possible that there are some terms which depend only on y , hence are constant with respect to x , and writing $g(y)$ takes these terms into account.

At this point, we know that f has the form $f(x, y) = x^2y^3 + x + g(y)$, but we still need to figure out what $g(y)$ is. For this, we use the y -term of the vector field \mathbf{F} .

From this, we have $\frac{\partial f}{\partial y} = 3x^2y^2 - y^{-2}$. Since we know $f(x, y) = x^2y^3 + x + g(y)$, we must have

$$\begin{aligned} \frac{\partial f}{\partial y} &= \frac{\partial}{\partial y} (x^2y^3 + x + g(y)) \\ &= 3x^2y^2 + g'(y). \end{aligned}$$

Comparing this with $\frac{\partial f}{\partial y} = 3x^2y^2 - y^{-2}$, we must have $g'(y) = -y^{-2}$. Then we find that

$$\begin{aligned} g(y) &= \int -y^{-2} \, dy \\ &= y^{-1} + C \end{aligned}$$

Hence, any potential function would have the form $f(x, y) = x^2y^3 + x + y^{-1} + C$. Choosing $C = 0$, we obtain a specific potential function $f(x, y) = x^2y^3 + x + y^{-1}$.

We now work through finding a potential function for a three dimensional vector field.

Example 35. Find a potential function for the vector field $\mathbf{F}(x, y, z) = (2xy, x^2 + z + 2y, y + \cos(z))$.

Explanation. First, note that a potential function $f(x, y, z)$ would have to satisfy

$$\left(\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z} \right) = \left(\boxed{2xy}, \boxed{x^2 + z + 2y}, \boxed{y + \cos(z)} \right)$$

We begin by considering the x -component, noticing that $\frac{\partial f}{\partial x} = 2xy$. We integrate with respect to x .

$$\begin{aligned} f(x, y, z) &= \int 2xy \, dx \\ &= \boxed{x^2 y} + g(y, z) \end{aligned}$$

Here, $g(y, z)$ is a function of only y and z , hence constant with respect to x . We now differentiate with respect to y , in order to compare to the y -component of the vector field.

$$\begin{aligned} \frac{\partial f}{\partial y} &= \frac{\partial}{\partial y} (x^2 y + g(y, z)) \\ &= \boxed{x^2} + \frac{\partial g}{\partial y} \end{aligned}$$

Comparing this with $\frac{\partial f}{\partial y} = x^2 + z + 2y$, we have $\frac{\partial g}{\partial y} = z + 2y$. We integrate this with respect to y .

$$\begin{aligned} g(y, z) &= \int z + 2y \, dy \\ &= \boxed{yz + y^2} + h(z) \end{aligned}$$

Here, h is a function of only z , hence is constant with respect to y . We now know that f has the form $f(x, y, z) = x^2 y + yz + y^2 + h(z)$. So, our final task is to find $h(z)$. We differentiate f with respect to z in order to compare with the z -component of the vector field.

$$\frac{\partial f}{\partial z} = \frac{\partial}{\partial z} (x^2 y + yz + y^2 + h(z)) = \boxed{y} + h'(z)$$

Comparing this with $\frac{\partial f}{\partial z} = y + \cos(z)$, we have $h'(z) = \cos(z)$. Integrating with respect to z , we obtain

$$\begin{aligned} h(z) &= \int \cos(z) \, dz \\ &= \boxed{\sin(z)} + C \end{aligned}$$

Where C is a constant. Thus, any potential function would have the form $f(x, y, z) = \boxed{x^2 y + yz + y^2 + \sin(z)} + C$. Choosing $C = 0$, we have a specific potential function $f(x, y, z) = \boxed{x^2 y + yz + y^2 + \sin(z)}$.

Summarizing the steps we take in each of the above examples, we have the following process for finding a potential function for a conservative vector field $\mathbf{F}(x_1, x_2, \dots, x_n)$.

- (a) Integrate the first component of \mathbf{F} with respect to x_1 , in order to find the terms of $f(x_1, x_2, \dots, x_n)$ which depend on x_1 . From this, we can write $f(x_1, x_2, \dots, x_n) = (x_1\text{-terms}) + f_1(x_2, \dots, x_n)$.
- (b) Differentiate $f(x_1, x_2, \dots, x_n) = (x_1\text{-terms}) + f_1(x_2, \dots, x_n)$ with respect to x_2 . Compare this to the second component of \mathbf{F} in order to determine an expression for $\frac{\partial f_1}{\partial x_2}$. Integrate this expression with respect to x_2 , so we can write $f_1(x_2, \dots, x_n) = (x_2\text{-terms}) + f_2(x_3, \dots, x_n)$. Hence we have $f(x_1, x_2, \dots, x_n) = (x_1\text{- and } x_2\text{-terms}) + f_2(x_3, \dots, x_n)$.
- (c) Repeat this process until all components are used.

So far, we've only seen cases where a potential function exists. However, we would also like to be able to show that a vector field is *not* conservative. Let's look at what happens in our process when we have a vector field which is not conservative.

Example 36. Try (and fail) to find a potential function for the vector field $\mathbf{F}(x, y) = (-y, x)$.

Explanation. If a potential function existed, it would have to satisfy

$$\left(\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y} \right) = (\boxed{-y}, \boxed{x})$$

We begin with $\frac{\partial f}{\partial x} = -y$. Integrating with respect to x , we have

$$\begin{aligned} f(x, y) &= \int -y \, dx \\ &= \boxed{-yx} + g(y) \end{aligned}$$

Differentiating with respect to y , we then obtain

$$\begin{aligned} \frac{\partial f}{\partial y} &= \frac{\partial}{\partial y} (-yx + g(y)) \\ &= \boxed{-x} + g'(y) \end{aligned}$$

When we compare this to the y -component of the vector field \mathbf{F} in order to determine $g(y)$, we would have to have $x = -x + g(y)$. But this is impossible! Thus we see that our method has broken down, and we are not able to find a potential function.

Here, we see that the system breaks down, and we aren't able to produce a potential function. This is good, since it turns out the vector field isn't conservative. However, we would an easy way to prove that it isn't conservative. The following theorem gives us a quick way to prove that a vector field is not conservative.

Theorem 5. Let $\mathbf{F} : X \subset \mathbb{R}^n \rightarrow \mathbb{R}^n$ be a C^1 vector field, and let X be open and connected. If \mathbf{F} is conservative, then $D\mathbf{F}$ is symmetric.

The contrapositive of this theorem states:

Theorem 6. Let $\mathbf{F} : X \subset \mathbb{R}^n \rightarrow \mathbb{R}^n$ be a C^1 vector field, and let X be open and connected. If $D\mathbf{F}$ is not symmetric then \mathbf{F} is not conservative.

Thus, provided we have a C^1 vector field and the domain is open and connected, we can show a vector field is not conservative by showing that its derivative matrix is not symmetric.

Example 37. Show that the vector field $\mathbf{F}(x, y) = (-y, x)$ is not conservative.

Explanation. First, note that \mathbf{F} is a C^1 vector field with domain \mathbb{R}^2 . Since \mathbb{R}^2 is open and connected, our theorem applies. We compute the derivative matrix $D\mathbf{F}$.

$$\begin{aligned} D\mathbf{F} &= \begin{pmatrix} \frac{\partial}{\partial x}(-y) & \frac{\partial}{\partial y}(-y) \\ \frac{\partial}{\partial x}x & \frac{\partial}{\partial y}x \end{pmatrix} \\ &= \begin{pmatrix} \boxed{0} & \boxed{-1} \\ \boxed{1} & \boxed{0} \end{pmatrix} \end{aligned}$$

Since this matrix is not symmetric, \mathbf{F} is not a conservative vector field.

Note how much simpler this is than trying to find a potential function. We now prove our theorem, showing that a conservative C^1 vector field on an open and connected domain has symmetric derivative.

Proof Let \mathbf{F} be a C^1 vector field defined on an open connected domain $X \subset \mathbb{R}^n$. If \mathbf{F} is conservative, then $\mathbf{F} = \nabla f$ for some scalar-valued function f on X . This means

$$\mathbf{F}(x_1, \dots, x_n) = \nabla f(x_1, \dots, x_n) = \left(\frac{\partial f}{\partial x_1}, \frac{\partial f}{\partial x_2}, \dots, \frac{\partial f}{\partial x_n} \right).$$

Then the derivative matrix of \mathbf{F} is

$$D\mathbf{F} = D(\nabla f) = \begin{pmatrix} f_{x_1x_1} & f_{x_1x_2} & \cdots & f_{x_1x_n} \\ f_{x_2x_1} & f_{x_2x_2} & \cdots & f_{x_2x_n} \\ \vdots & \vdots & \ddots & \vdots \\ f_{x_nx_1} & f_{x_nx_2} & \cdots & f_{x_nx_n} \end{pmatrix}$$

By Clairaut's Theorem, the mixed partials are equal, so this matrix is symmetric. ■

For each of the given vector fields \mathbf{F} , determine whether or not it's conservative. If it is conservative, find a potential function. If \mathbf{F} is not conservative, compute the derivative matrix of \mathbf{F} in order to prove that it is not conservative.

Problem 37 $\mathbf{F}(x, y) = (2xy + y^2 + e^y, x^2 + 2xy + xe^y)$

Multiple Choice:

- (a) conservative ✓
- (b) not conservative

Problem 37.1 $f(x, y) = \boxed{x^2y + y^2x + e^yx}$

Problem 38 $\mathbf{F}(x, y) = (x^2y + e^{x^2}, \sin(x) + y^3)$

Multiple Choice:

- (a) conservative
- (b) not conservative ✓

Problem 38.1 $D\mathbf{F}(x, y) = \begin{pmatrix} 2xy + 2xe^{x^2} & \boxed{x^2} \\ \boxed{\cos(x)} & 3y^2 \end{pmatrix}$

We've seen that if a vector field is conservative, then its derivative matrix is symmetric. But is the converse true? That is, if the derivative matrix is symmetric, does that mean that the vector field is conservative? We'll answer this question in the next chapter.

Summary

In this activity, we reviewed the following terms.

- Conservative

- Potential function

We also established the following results.

- A systematic method for finding a potential function for a given vector field (thus showing that the vector field is conservative).
- Let \mathbf{F} be a C^1 vector field, and let X be open and connected. If $D\mathbf{F}$ is not symmetric then \mathbf{F} is not conservative.

These provide us with methods for showing that vector field isn't conservative, and for providing a potential function when it is conservative.

Practice Problems

Online Problems

Problem 39 Complete the statement of the Fundamental Theorem of Line Integrals.

Let $f : X \rightarrow \mathbb{R}$ be C^1 , where $X \subset \mathbb{R}^n$ is open and connected. Then if C is any piecewise C^1 curve from \mathbf{A} to \mathbf{B} , then

$$\int_C \nabla f \cdot d\mathbf{r} = \boxed{f(B) - f(A)}$$

Problem 40 Complete the theorem statement.

Let $F : X \rightarrow \mathbb{R}^n$ be a C^1 vector field, where $X \subset \mathbb{R}^n$ is open and connected. If \mathbf{F} is conservative, then $D\mathbf{F}$ is symmetric.

Problem 41 Complete the definition.

A continuous vector field is called pathindependent if $\int_C \mathbf{F} \cdot d\mathbf{s} = \int_D \mathbf{F} \cdot d\mathbf{s}$ for any two simple, piecewise C^1 , oriented curves C and D with the same start and end points.

Written Problems

Problem 42 Sketch both of the following sets (in two different pictures) and determine whether they are open, closed, neither, or both and whether they are disconnected, connected, and/or simply connected. State all which apply and justify your answer using appropriate definitions and theorems.

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Practice Problems

(a) $A = \{x^2 + y^2 < 1\} \cup \{x = 0\} \subset \mathbb{R}^2$

(b) $B = \{x^2 + y^2 = 1\} \cup \{x = 0\} \subset \mathbb{R}^2$

Part IV

Week 29: Curl

Curl of a Vector Field

Imagine the vector field below represents fluid flow:

Desmos link: <https://www.desmos.com/calculator/vhuoyka1ys>

If we fix the center point of each $+$ above, which way will they rotate? (clockwise / counter-clockwise ✓)

We can describe this concept as microscopic rotation or local rotation, and it turns out that the *curl* of a vector field measures this local rotation.

In this activity, we define curl and focus on computation. In the next activity, we discuss the geometric significance of curl and how it represents local rotation.

Definition of Curl

A curl is an example of an *operator*, which is a mathematical object you've seen before. Roughly speaking, it's a "function" on functions. That is, it takes a function as an input, and produces a function as an output. Here, we're using "function" very broadly - a function could be scalar-valued, a path, or even a vector field!

To prove that you've seen operators before, let's look at a specific example:

Problem 43 What does $\frac{d}{dt}g(t)$ mean?

Multiple Choice:

- (a) Multiply $g(t)$ by the fraction $\frac{d}{dt}$.
- (b) Take the derivative of g with respect to t . ✓

Problem 43.1 What does $\frac{d}{dt}$ mean?

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Multiple Choice:

- (a) The same thing as $\frac{1}{t}$.
- (b) Take the derivative with respect to t . ✓

Problem 43.1.1 It turns out that $\frac{d}{dt}$ is an example of an operator.

To introduce the curl, we need to talk about another operator, ∇ which we call the del operator.

What does $\nabla(g(x, y, z))$ mean?

Multiple Choice:

- (a) The change in g .
- (b) $\left(\frac{\partial g}{\partial x}, \frac{\partial g}{\partial y}, \frac{\partial g}{\partial z}\right)$ ✓

Problem 43.1.1.1 From this, we can deduce that ∇ should mean $\left(\frac{\partial}{\partial x}, \frac{\partial}{\partial y}, \frac{\partial}{\partial z}\right)$.
Note that this is an operator.

Definition 26. The del operator in \mathbb{R}^n is $\left(\frac{\partial}{\partial x_1}, \frac{\partial}{\partial x_2}, \frac{\partial}{\partial x_3}, \dots, \frac{\partial}{\partial x_n}\right)$.

There's one more ingredient that we need to review in order to define the curl of a vector field, the cross product.

Problem 44 If $\mathbf{v} = (1, 2, 3)$ and $\mathbf{w} = (4, 5, 6)$, what is $\mathbf{v} \times \mathbf{w}$? $(-3, 6, -3)$.

Problem 44.1 Note that this is computed as the determinant

$$\begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ 1 & 2 & 3 \\ 4 & 5 & 6 \end{vmatrix}$$

Problem 44.1.1 Given a vector field $\mathbf{F} = (M(x, y, z), N(x, y, z), P(x, y, z))$, how might we interpret $\nabla \times \mathbf{F}$?

$$\begin{aligned}\nabla \times \mathbf{F} &= \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ M & N & P \end{vmatrix} \\ &= \left(\frac{\partial P}{\partial y} - \frac{\partial N}{\partial z}, -\left(\frac{\partial P}{\partial x} - \frac{\partial M}{\partial z} \right), \frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right)\end{aligned}$$

Based on this, we give our definition for the curl of a three-dimensional vector field:

Definition 27. The curl of a three-dimensional vector field $\mathbf{F}(x, y, z) = (M(x, y, z), N(x, y, z), P(x, y, z))$ is

$$\begin{aligned}\nabla \times \mathbf{F} &= \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ M & N & P \end{vmatrix} \\ &= \left(\frac{\partial P}{\partial y} - \frac{\partial N}{\partial z}, -\left(\frac{\partial P}{\partial x} - \frac{\partial M}{\partial z} \right), \frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right)\end{aligned}$$

Note that this input is a vector field \mathbf{F} in \mathbb{R}^3 , and the output is another vector field in \mathbb{R}^3 .

Problem 45 Let $\mathbf{F} = (e^y, xz, 3z)$. Compute the curl $\nabla \times \mathbf{F}$.

$$\nabla \times \mathbf{F} = \boxed{(-x, 0, z - e^y)}$$

Note that we have only defined the curl for three-dimensional vector fields. However, by being a bit clever, we can extend this definition to two-dimensional vector fields.

Definition 28. If the three-dimensional vector field \mathbf{F} has the form $\mathbf{F}(x, y, z) = (M(x, y), N(x, y), 0)$, then $\nabla \times \mathbf{F}$ is often called the two-dimensional curl of \mathbf{F} . Moreover, if $\mathbf{G}(x, y) = (M(x, y), N(x, y))$ is a vector field in \mathbb{R}^2 , then we define the curl of \mathbf{G} as the curl of the three-dimensional vector field $\tilde{\mathbf{G}}(x, y, z) = (M(x, y), N(x, y), 0)$.

It turns out, the curl of a two-dimensional vector field can be written in a simpler form.

Proposition 14. The two-dimensional curl of $\mathbf{F}(x, y) = (M(x, y), N(x, y), 0)$ is

$$\nabla \times \mathbf{F} = \left(0, 0, \frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right)$$

Proof From the definition of the curl, we have

$$\nabla \times \mathbf{F} = \left(\frac{\partial P}{\partial y} - \frac{\partial N}{\partial z}, -\left(\frac{\partial P}{\partial x} - \frac{\partial M}{\partial z} \right), \frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right).$$

Since the third component, P , of our vector field is identically 0, we have

$$\nabla \times \mathbf{F} = \left(\boxed{0} - \frac{\partial N}{\partial z}, -\left(\boxed{0} - \frac{\partial M}{\partial z} \right), \frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right).$$

Both $M(x, y)$ and $N(x, y)$ are constant with respect to z , so we then have

$$\nabla \times \mathbf{F} = \left(\boxed{0}, \boxed{0}, \frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right),$$

as desired. ■

Sometimes we refer to $\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y}$ as the curl $\nabla \times \mathbf{F}$ if \mathbf{F} is two-dimensional, instead of writing out the entire vector.

Note that we've only defined the curl of a vector field for two- and three-dimensional vector fields. Why doesn't it make sense to define the curl of a four-dimensional (or higher!) vector field?

Multiple Choice:

- (a) We only exist in three dimensions.
- (b) The cross product is only defined in \mathbf{R}^3 . ✓

Problem 46 Given $\mathbf{F}(x, y) = (y, 0)$, compute the curl $\nabla \times \mathbf{F}$.

$$\nabla \times \mathbf{F} = \boxed{(0, 0, -1)}$$

Problem 47 Given $\mathbf{F}(x, y) = (-y, 0)$, compute the curl $\nabla \times \mathbf{F}$.

$$\nabla \times \mathbf{F} = \boxed{(0, 0, 1)}$$

Let's look at this example, $\mathbf{F}(x, y) = (-y, 0)$. It turns out that this is the vector field from the beginning of this activity:

We imagined that the center of the plus signs were fixed, and determined that the vector field would rotate the plus signs counterclockwise. We claimed that this local rotation had something to do with the curl of the vector field, which we computed to be $\nabla \times \mathbf{F} = (0, 0, 1)$.

In the next activity, we'll study the geometric significance of the curl, and why the curl measures this "microscopic" rotation.

Summary

In this section, we defined the curl of a two- or three-dimensional vector field, which can be computed as follows:

- For a three-dimensional vector field, $\mathbf{F}(x, y, z) = (M(x, y, z), N(x, y, z), P(x, y, z))$, we have $\nabla \times \mathbf{F} = \left(\frac{\partial P}{\partial y} - \frac{\partial N}{\partial z}, -\left(\frac{\partial P}{\partial x} - \frac{\partial M}{\partial z} \right), \frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right)$
- The two-dimensional curl of $\mathbf{F}(x, y) = (M(x, y), N(x, y), 0)$ can be computed as

$$\nabla \times \mathbf{F} = \left(0, 0, \frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right)$$

In the next activity, we will discuss the geometric significance of the curl, and how it relates to the local rotation of the vector field.

Geometric Significance of Curl

Consider the vector field $\mathbf{F}(x, y) = (-y, 0)$.

We can compute the curl of this vector field,

$$\nabla \times \mathbf{F} = (0, 0, 1)$$

Imagine that we fix a point (representing a particle) in this vector field, but allow it to rotate. If imagine the vector field acting as a force on this particle, which way will it cause the particle to rotate?

(VECTOR FIELD)

Here, we see that the vector field is applying a greater force to the “top” of the particle than to the “bottom.” this will cause the particle to rotate counterclockwise. We describe this type of rotation as *local rotation* or *microscopic rotation*, since it’s the rotation when we “zoom in” on the particle.

It turns out that the curl of a vector field provides a measure of this local rotation - but how are these connected? We will answer this question in this section, discussing the geometric significance of the curl.

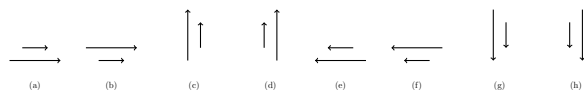
Geometric Significance of Two-dimensional Curl

Recall that, for a two-dimensional vector field $\mathbf{F}(x, y) = (M, N)$, we can compute the curl as

$$\nabla \times \mathbf{F} = (0, 0, N_x - M_y)$$

where N_x is the partial derivative of N with respect to x , and M_y is the partial derivative of M with respect to y . We’ll start by considering how M_y and N_x contribute to local rotation.

First let’s consider the case where $M_y < 0$. In this case, the x -component of the vector field \mathbf{F} is *decreasing* as we move in the positive y direction. Select all pictures which match this situation.



Select All Correct Answers:

Learning outcomes:
Author(s): Melissa Lynn

Geometric Significance of Curl

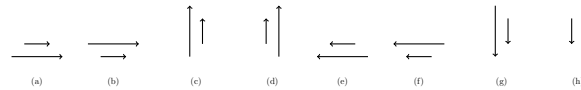
- (a) (a) ✓
- (b) (b)
- (c) (c)
- (d) (d)
- (e) (e)
- (f) (f) ✓
- (g) (g)
- (h) (h)

If $M_y < 0$, which way will this cause a particle in the vector field to rotate?

Multiple Choice:

- (a) Clockwise.
- (b) Counterclockwise. ✓

Now, let's consider the case where $N_x > 0$. This means that the y -component of the vector field \mathbf{F} is increasing as we move in the positive x direction. Select all pictures which match this situation.



Select All Correct Answers:

- (a) (a)
- (b) (b)
- (c) (c)
- (d) (d) ✓
- (e) (e)
- (f) (f)
- (g) (g) ✓
- (h) (h)

If $N_x < 0$, which way will this cause a particle in the vector field to rotate?

Multiple Choice:

- (a) Clockwise.
- (b) Counterclockwise. ✓

We've seen that the signs of N_x and M_y correspond to the direction of local rotation, with $N_x > 0$ and $M_y < 0$ contributing to counterclockwise rotation.

In general, we have that the sign of $N_x - M_y$ corresponds to the direction of local rotation in the plane. In particular, we have the following correspondences:

$$\begin{aligned} N_x - M_y > 0 &\longleftrightarrow \text{counterclockwise local rotation} \\ N_x - M_y < 0 &\longleftrightarrow \text{clockwise local rotation} \\ N_x - M_y = 0 &\longleftrightarrow \text{no local rotation} \end{aligned}$$

Remembering that $N_x - M_y$ is the *curl* of the two-dimensional vector field \mathbf{F} , we now have that the sign of the curl tells us the direction of local rotation for two-dimensional vector fields.

We have a special term for a vector field that never has any local rotation: we call such a vector field *irrotational*.



Furthermore, the length of the curl,

$$\|(0, 0, N_x - M_y)\| = |N_x - M_y|,$$

corresponds to the speed of rotation.

For example, in which case will the particle spin faster?

Multiple Choice:

- (a)  ✓
- (b) 

Note that this corresponds to a larger value of N_x (the change in the y -component of \mathbf{F} as we move in the positive x direction).

We now apply our knowledge of the geometric significance of the curl in a couple of examples.

Example 38. Consider the vector field $\mathbf{F}(x, y) = (-y, x^2)$. Compute the curl of \mathbf{F} , and describe the local rotation of the vector field at the points $(1, 0)$ and $(-4, 1)$.

Explanation. We begin by computing the curl of \mathbf{F} ,

$$\nabla \times \mathbf{F} = (0, 0, \boxed{2x + 1}).$$

At the point $(1, 0)$, we have $(\nabla \times \mathbf{F})(1, 0) = (0, 0, \boxed{3})$. Looking at the third component, we see that the sign of $N_x - M_y$ at $(1, 0)$ is (positive ✓/ negative / zero). Thus, the local rotation of the vector field at the point $(1, 0)$ is (clockwise / counterclockwise ✓/ no rotation).

At the point $(-4, 1)$, we have $(\nabla \times \mathbf{F})(-4, 1) = (0, 0, \boxed{-7})$. Looking at the third component, we see that the sign of $N_x - M_y$ at $(-4, 1)$ is (positive / negative ✓/ zero). Thus, the local rotation of the vector field at the point $(-4, 1)$ is (clockwise ✓/ counterclockwise / no rotation).

Looking at a graph of the vector field, we can see that this local rotation is reflected in the graph.

(ADD GRAPH, WITH ROTATION?)

Example 39. Let $\mathbf{F}(x, y) = \left(\frac{y}{x^2 + y^2}, \frac{x}{x^2 + y^2} \right)$. Compute the curl $\nabla \times \mathbf{F}$, and interpret it geometrically.

Explanation. Computing our partial derivatives, we have

$$N_x = \boxed{\frac{x^2 + y^2 - 2x^2}{(x^2 + y^2)^2}}$$

and

$$M_y = \boxed{\frac{-x^2 - y^2 + 2x^2}{(x^2 + y^2)^2}}.$$

Then, the curl of \mathbf{F} is

$$\nabla \times \mathbf{F} = (0, 0, \boxed{0}).$$

Thus, we see that there is no local rotation at any point in the vector field. This is particularly interesting once we look at a graph of the vector field.

(GRAPH)

From the graph of the vector field, there certainly seems to be some larger scale, global rotation of the vector field. However, our computation showed that there

is no local rotation. This example illustrates an important distinction: curl measures local rotation of a vector field, which is a different concept from global rotation.

In this section, we saw how the curl of a vector field corresponded to local rotation for a two-dimensional vector field. In the next section, we describe how the curl of a vector field corresponds to local rotation for *three*-dimensional vector fields.

Geometric Significance of Three-dimensional Curl

For a three dimensional vector field $\mathbf{F}(x, y, z) = (M, N, P)$, we can compute the curl of \mathbf{F} as

$$\nabla \times \mathbf{F} = (P_y - N_z, -P_x + M_z, N_x - M_y).$$

Here, the situation is more complicated than in two dimensions. In the plane, there are only two possible ways to rotate: clockwise and counterclockwise. In \mathbb{R}^3 , there are infinitely many different ways to rotate, since we have infinitely many choices of axes. Yikes!

Fortunately, three-dimensional curl still tells about local rotation. In this case, we imagine local rotation as rotation of an infinitesimal (tiny) sphere. This sphere can rotate in infinitely many different ways, depending on which axis we rotate around.

When we look at the components of the curl, this tells us about rotation perpendicular to each of the axes, ignoring rotation in any other direction. Specifically,

$$\begin{aligned} N_x - M_y \text{ (the } z\text{-component of } \mathbf{F}) &\longleftrightarrow \text{rotation perpendicular to the } z\text{-axis} \\ P_y - N_z \text{ (the } x\text{-component of } \mathbf{F}) &\longleftrightarrow \text{rotation perpendicular to the } x\text{-axis} \\ -P_x + M_z \text{ (the } y\text{-component of } \mathbf{F}) &\longleftrightarrow \text{rotation perpendicular to the } y\text{-axis} \end{aligned}$$

Once again, the sign tells us the direction of rotation, with positive sign corresponding to counterclockwise rotation (viewed from the positive axes).

Furthermore, the length of the curl, $\|\nabla \times \mathbf{F}\|$, tells us the speed of rotation, and the direction of $\nabla \times \mathbf{F}$ tells us the axis of rotation.

In \mathbb{R}^3 , we would like to be able to describe the direction of rotation around a given axis. However, this can be tricky, since it's a matter of perspective. Imagine rotation in the xy -plane. If the rotation is clockwise viewed from above, then it will be counterclockwise from below! Fortunately, curl follows the *right hand rule*:

If you point your right thumb in the direct of $\nabla \times \mathbf{F}$, then your fingers will curl in the direction of local rotation.

We now put this to use in an example.

Problem 48 Consider the vector field $\mathbf{F}(x, y, z) = \left(0, \frac{-z}{(y^2 + z^2)^{3/2}}, \frac{y}{(y^2 + z^2)^{3/2}}\right)$. Compute the curl of \mathbf{F} .

$$\nabla \times \mathbf{F} = \left(\frac{-1}{(y^2 + z^2)^{3/2}}, 0, 0 \right)$$

Problem 48.1 What is the axis of local rotation (at any point)?

Multiple Choice:

- (a) The x -axis. ✓
- (b) The y -axis.
- (c) The z -axis.
- (d) Some other line.

Problem 48.1.1 Viewed from the positive x -axis, what is the direction of local rotation (at any point)?

Multiple Choice:

- (a) Clockwise. ✓
- (b) Counterclockwise.

Problem 48.1.1.1 How does the speed of local rotation change as we move closer to the origin?

Multiple Choice:

- (a) Stays the same.
- (b) Gets slower.
- (c) Gets faster. ✓

We've now seen how the curl describes the local rotation of a three-dimensional vector field. In the next section, we'll cover some connections of the curl to previous topics.

Summary

In this section, we studied the geometric significance of the curl. We found that the curl gives a measure of the local rotation of a vector field.

For a two-dimensional vector field, the sign of the curl told us the direction of rotation. Specifically, we have the following correspondence.

$$N_x - M_y > 0 \iff \text{counterclockwise local rotation}$$

$$N_x - M_y < 0 \iff \text{clockwise local rotation}$$

$$N_x - M_y = 0 \iff \text{no local rotation}$$

The magnitude $|N_x - M_y|$ corresponds to speed of rotation.

For a three-dimensional vector field, the components of the curl tell us about local rotation perpendicular to the axes. We also have:

- The length of the curl, $\|\nabla \times \mathbf{F}\|$, corresponds to the speed of rotation.
- The direction of the curl vector $\nabla \times \mathbf{F}$ gives the axis of rotation.
- Curl follows the right hand rule: if you point your thumb in the direction of $\nabla \times \mathbf{F}$, your fingers curl in the direction of local rotation.

In the next section, we'll consider the curl of a conservative vector field, and how the curl connects to Green's Theorem.

Connections of Curl with Older Material

We've defined the curl of a two or three dimensional vector field, and we found that this gives a measure of the local rotation of a vector field.

In this section, we discuss connections of the curl to previous topics from the course. In particular, we find the curl of a conservative vector field, and we restate Green's Theorem in terms of curl.

Curl of a Conservative Vector Field

In this section, we prove that the curl of a conservative vector field will always be zero. Thus, conservative vector fields are irrotational.

Theorem 7. *Suppose \mathbf{F} is a C^1 conservative vector field in \mathbb{R}^3 , so there is a function $f : \mathbb{R}^3 \rightarrow \mathbb{R}$ such that $\mathbf{F} = \nabla f$. Then $\nabla \times \mathbf{F} = \mathbf{0}$.*

Proof Suppose $\mathbf{F}(x, y, z) = (M, N, P)$ is a C^1 conservative vector field, with $\mathbf{F} = \nabla f$. Then we must have

$$\left(\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z} \right) = \boxed{(M, N, P)}.$$

Computing the curl of \mathbf{F} , we have

$$\begin{aligned} \nabla \times \mathbf{F} &= \left(\frac{\partial P}{\partial y} - \frac{\partial N}{\partial z}, -\left(\frac{\partial P}{\partial x} - \frac{\partial M}{\partial z} \right), \frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right) \\ &= \left(\frac{\partial}{\partial y} \frac{\partial f}{\partial z} - \frac{\partial}{\partial z} \frac{\partial f}{\partial y}, -\left(\frac{\partial}{\partial x} \frac{\partial f}{\partial z} - \frac{\partial}{\partial z} \frac{\partial f}{\partial x} \right), \frac{\partial}{\partial x} \frac{\partial f}{\partial y} - \frac{\partial}{\partial y} \frac{\partial f}{\partial x} \right), \end{aligned}$$

substituting in for the components M , N , and P .

Now, we will use Clairaut's Theorem to simplify this vector. Since $\mathbf{F} = (M, N, P)$ is a C^1 vector field, the partial derivatives of its components ($\frac{\partial M}{\partial y}$, $\frac{\partial M}{\partial z}$, etc.) exist and are continuous. This means that all second-order partial derivatives of f exist and are continuous. Then, by Clairaut's Theorem, the order of differentiation for the second-order mixed partials doesn't matter. In particular, we

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have

$$\begin{aligned}\frac{\partial^2 f}{\partial y \partial x} &= \frac{\partial^2 f}{\partial x \partial y} \\ \frac{\partial^2 f}{\partial z \partial x} &= \frac{\partial^2 f}{\partial x \partial z} \\ \frac{\partial^2 f}{\partial z \partial y} &= \frac{\partial^2 f}{\partial y \partial z}.\end{aligned}$$

Using this fact in our computation of the curl, we now have

$$\begin{aligned}\nabla \times \mathbf{F} &= \left(\frac{\partial^2 f}{\partial y \partial z} - \frac{\partial^2 f}{\partial z \partial y}, - \left(\frac{\partial^2 f}{\partial x \partial z} - \frac{\partial^2 f}{\partial z \partial x} \right), \frac{\partial^2 f}{\partial x \partial y} - \frac{\partial^2 f}{\partial y \partial x} \right) \\ &= \boxed{(0, 0, 0)}\end{aligned}$$

Thus, we have shown that the curl of a conservative vector field is zero. ■

So, conservative vector fields are irrotational. A reasonable follow-up question would be: if the curl of a vector field is zero, is the vector field necessarily conservative? We'll leave this as an open question for the reader, with the suggestion that you think about how you can use past results, and what hypotheses are necessary for this converse to be true.

Curl and Green's Theorem

In this section, we see that we've actually already seen the curl of a vector field. It turns out that the curl showed up in Green's Theorem, we just didn't know that it was the curl yet.

Recall the statement of Green's Theorem:

Theorem 8. *Let D be a closed and bounded region in \mathbb{R}^2 , whose boundary ∂D consists of finitely many simple, closed, piecewise C^1 curves. Orient the boundary ∂D so that D is on the left as one travels along ∂D .*

Let $\mathbf{F}(x, y) = (M, N)$ be a C^1 vector field defined on D . Then,

$$\oint_C \mathbf{F} \cdot d\mathbf{s} = \iint_D \left(\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right) dx dy.$$

The integrand of the double integral, $\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y}$, should now look familiar. This mysterious quantity is actually the two-dimensional curl of the vector field \mathbf{F} !

Using this realization, we can now restate Green's Theorem in terms of the curl of \mathbf{F} .

Theorem 9. *Let D be a closed and bounded region in \mathbb{R}^2 , whose boundary ∂D consists of finitely many simple, closed, piecewise C^1 curves. Orient the boundary ∂D so that D is on the left as one travels along ∂D .*

Let $\mathbf{F}(x, y) = (M, N)$ be a C^1 vector field defined on D . Then,

$$\oint_C \mathbf{F} \cdot d\mathbf{s} = \iint_D \nabla \times \mathbf{F} \, dx dy.$$

Now, let's think a bit more about what Green's Theorem is saying here.

The vector line integral, $\oint_C \mathbf{F} \cdot d\mathbf{s}$, computes the global circulation of the vector field around the boundary of the region.

The double integral $\iint_D \nabla \times \mathbf{F} \, dx dy$ is computed by integrating curl over the region D . We can think of this as “adding up” the local rotation of the vector field.

Thus, we can think of Green's Theorem as saying that the global circulation of the vector field around the boundary is equal to the total local rotation across the region. If you think about it, this does make some sense!

Summary

In this activity, we connected the curl of a vector field to concepts we've covered previously. In particular, we showed that the curl of a C^1 conservative vector field is zero, and we restated Green's Theorem in terms of curl.

Online Homework

Problem 49 Compute the curl of the vector field $\mathbf{F}(x, y, z) = (-2y \cos(3x), 3x \sin(-2y), 0)$.

$$\nabla \times \mathbf{F} = \boxed{(0, 0, 2 \cos(3x) - 3 \sin(2y))}$$

Find the curl of \mathbf{F} at the point $(x, y, z) = (\pi, \pi, \pi)$.

$$(\nabla \times \mathbf{F})(\pi, \pi, \pi) = \boxed{(0, 0, -2)}$$

Is \mathbf{F} a conservative vector field?

Multiple Choice:

- (a) Yes.
- (b) No. ✓
- (c) Not enough information.

Justify your answer.

Free Response:

Problem 50 Compute the curl of the vector field $\mathbf{F}(x, y, z) = (yz, 2xz, 3xy)$.

$$\nabla \times \mathbf{F} = \boxed{(x, -2y, z)}$$

Find the curl of \mathbf{F} at the point $(x, y, z) = (0, 0, 0)$.

$$\nabla \times \mathbf{F} = \boxed{(0, 0, 0)}$$

Is \mathbf{F} irrotational?

Multiple Choice:

- (a) Yes.

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- (b) No. ✓
 (c) Not enough information.
-

Problem 51 Compute the curl of the vector field $\mathbf{F}(x, y, z) = (x^2, y^3, z^4)$.

$$\nabla \times \mathbf{F} = \boxed{(0, 0, 0)}.$$

Find the curl of \mathbf{F} at the point $(x, y, z) = (1, 2, 3)$.

$$(\nabla \times \mathbf{F})(1, 2, 3) = \boxed{(0, 0, 0)}.$$

Is \mathbf{F} irrotational?

Multiple Choice:

- (a) Yes. ✓
 (b) No.
 (c) Not enough information.
-

Problem 52 Compute the two-dimensional curl of the vector field $\mathbf{F}(x, y) = (-xy, xy)$.

$$\nabla \times \mathbf{F} = \left(0, 0, \boxed{x + y} \right)$$

Describe the local rotation of \mathbf{F} at the point $(1, 1)$.

Multiple Choice:

- (a) Counterclockwise. ✓
 (b) Clockwise.
 (c) No rotation.

Describe the local rotation of \mathbf{F} at the point $(-1, 1)$.

Multiple Choice:

- (a) Counterclockwise.
 (b) Clockwise.

- (c) No rotation. ✓

Describe the local rotation of \mathbf{F} at the point $(-1, -1)$.

Multiple Choice:

- (a) Counterclockwise.
 (b) Clockwise. ✓
 (c) No rotation.

Problem 53 Compute the curl of the vector field $\mathbf{F}(x, y) = (2x - y, -x + 4y)$.

$$\nabla \times \mathbf{F} = (0, 0, \boxed{0})$$

Is \mathbf{F} conservative?

Multiple Choice:

- (a) Yes. ✓
 (b) No.

Problem 53.1 Find a potential function f for \mathbf{F} , so that $\nabla f = \mathbf{F}$.

$$f(x, y) = \boxed{x^2 - xy + 2y^2}$$

Problem 54 Compute the curl of the vector field $\mathbf{F}(x, y) = (2y, 3x)$.

$$\nabla \times \mathbf{F} = (0, 0, \boxed{1})$$

Is \mathbf{F} conservative?

Multiple Choice:

- (a) Yes.
 (b) No. ✓

Problem 55 Compute the curl of the vector field $\mathbf{F}(x, y) = (2x, 3y)$.

$$\nabla \times \mathbf{F} = (0, 0, \boxed{0})$$

Is \mathbf{F} conservative?

Multiple Choice:

- (a) Yes. ✓
- (b) No.

Problem 55.1 Find a potential function f for \mathbf{F} , so that $\nabla f = \mathbf{F}$.

$$f(x, y) = \boxed{x^2 + \frac{3}{2}y^2}$$

Problem 56 Compute the curl of the vector field $\mathbf{F}(x, y) = (-4x + y \cos(x), \sin(x))$.

$$\nabla \times \mathbf{F} = (0, 0, \boxed{0})$$

Is \mathbf{F} conservative?

Multiple Choice:

- (a) Yes. ✓
- (b) No.

Problem 56.1 Find a potential function f for \mathbf{F} , so that $\nabla f = \mathbf{F}$.

$$f(x, y) = \boxed{-2x^2 + y \sin(x)}$$

Problem 57 Compute the curl of the vector field $\mathbf{F}(x, y, z) = (\sin(x), y^2, e^z)$.

$$\nabla \times \mathbf{F} = \boxed{(0, 0, 0)}$$

Is \mathbf{F} conservative?

Multiple Choice:

- (a) Yes. ✓
- (b) No.

Problem 57.1 Find a potential function f for \mathbf{F} , so that $\nabla f = \mathbf{F}$.

$$f(x, y, z) = \boxed{-\cos(x) + \frac{1}{2}y^2 + e^z}$$

Written Homework

Written Homework

Problem 58 Prove that, for C^1 vector fields \mathbf{F} and \mathbf{G} in \mathbb{R}^3 ,

$$\nabla \times (\mathbf{F} + \mathbf{G}) = \nabla \times \mathbf{F} + \nabla \times \mathbf{G}.$$

(This shows that the curl is an additive operator, so the curl of a sum is the sum of the curls.)

Problem 59 (a) Compute the curl of the vector field $\mathbf{F} = (x, y, z)$. Explain why your answer makes sense geometrically.

(b) Suppose we have a C^1 vector field $\mathbf{F}(x, y, z) = (f(x), g(y), h(z))$. Compute the curl of \mathbf{F} , and explain why your answer makes sense geometrically.

Problem 60 (a) Consider the function $f(x, y, z) = e^x \sin(y) + z^2 \cos(y)$. Compute ∇f , and verify that $\nabla \times (\nabla f) = \mathbf{0}$.

(b) Prove that for any C^2 function $f : \mathbb{R}^3 \rightarrow \mathbb{R}$, the curl of the gradient of f is zero. That is, prove that

$$\nabla \times (\nabla f) = \mathbf{0}.$$

Professional Problem

Problem 61 Consider a wheel W centered at a point on the z -axis, rotating about the z -axis. In this problem, we will investigate how the rotation of this wheel relates to the curl of a vector field describing its motion.

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Let P be a point on the wheel W , of distance d from the center. The rotation of the wheel can be describe by the vector $\mathbf{w} = \omega \mathbf{k}$, where ω is the angular speed of the wheel W . You may assume that ω is constant. Let $\mathbf{x}(x, y, z)$ give the position of P at time t .

- (a) Carefully explain why $\mathbf{x}'(t)$ is orthogonal to both \mathbf{w} and $\mathbf{x}(t)$. Then use the angle θ in the figure to show that $\mathbf{x}'(t) = \mathbf{w} \times \mathbf{x}(t)$. We can therefore define a “velocity field $\mathbf{F}(x, y, z) = \mathbf{w} \times (x, y, z)$, which describes the motion of the wheel W . In other words, every point on W has velocity given by $\mathbf{F}(x, y, z)$.
- (b) Show that $\mathbf{x}'(t) = (-\omega y, \omega x)$.
- (c) Show that $\nabla \times \mathbf{F} = 2\mathbf{w}$. Hence if the motion of an object is described by the velocity field \mathbf{F} , the curl vector points in the direction of the axis of (positive) rotation, and its length is proportional to the angular speed of the rotation.

ADD IMAGE

Hint: What is the linear speed of P in terms of \mathbf{x} ?

Recall that angular speed equals linear speed divided by radius. How you can write this in terms of ω , d , and \mathbf{x} ?

Be sure your solution addresses why $\mathbf{x}'(t)$ is $\mathbf{w} \times \mathbf{x}(t)$, and not $\mathbf{x}(t) \times \mathbf{w}$.

Practice Problems

Online Problems

Problem 62 Compute the curl of the vector field $\mathbf{F}(x, y, z) = (x, y, z)$.

$$\nabla \times \mathbf{F}(x, y, z) = \boxed{(0, 0, 0)}$$

Problem 63 Compute the 2-dimensional curl of the vector field $\mathbf{F}(x, y) = (xy^2, y \sin(x^2))$. Your answer should be given as a vector.

$$\nabla \times \mathbf{F}(x, y, z) = \boxed{(0, 0, 2xy(\cos(x^2) - 1))}$$

Problem 64 Compute the 2-dimensional curl of the vector field $\mathbf{F}(x, y) = (e^{xy}, \cos(y))$. Your answer should be given as a vector.

$$\nabla \times \mathbf{F}(x, y, z) = \boxed{(0, 0, -xe^{xy})}$$

Problem 65 Compute the curl of the vector field $\mathbf{F}(x, y, z) = (y, z, x)$.

$$\nabla \times \mathbf{F}(x, y, z) = \boxed{(-1, -1, -1)}$$

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Problem 66 Compute the curl of the vector field $\mathbf{F}(x, y, z) = (yz, xz, xy)$.

$$\nabla \times \mathbf{F}(x, y, z) = \boxed{(0, 0, 0)}$$

Problem 67 Compute the curl of the vector field $\mathbf{F}(x, y, z) = (\sin(x), \cos(y), xy)$.

$$\nabla \times \mathbf{F}(x, y, z) = \boxed{(x, -y, 0)}$$

Problem 68 Compute the curl of the vector field $\mathbf{F}(x, y, z) = (0, x^3, \sin(x+y))$.

$$\nabla \times \mathbf{F}(x, y, z) = \boxed{(\cos(x+y), -\cos(x+y), 3x^2)}$$

Problem 69 Compute the curl of the vector field $\mathbf{F}(x, y, z) = (e^{xy}, \cos(z), e^y)$.

$$\nabla \times \mathbf{F}(x, y, z) = \boxed{(e^y + \sin(z), 0, -xe^{xy})}$$

Problem 70 Compute the 2-dimensional curl of the vector field $\mathbf{F}(x, y) = (y, x)$. Your answer should be given as a vector.

$$\nabla \times \mathbf{F}(x, y, z) = \boxed{(0, 0, 0)}$$

Problem 71 Compute the 2-dimensional curl of the vector field $\mathbf{F}(x, y) = (y, -x)$. Your answer should be given as a vector.

$$\nabla \times \mathbf{F}(x, y, z) = \boxed{(0, 0, -2)}$$

Problem 72 Compute the 2-dimensional curl of the vector field $\mathbf{F}(x, y) = (x^2y + 3xy, xy^4 - 2x^2y)$. Your answer should be given as a vector.

$$\nabla \times \mathbf{F}(x, y, z) = \boxed{(0, 0, -x^2 - 3x - 4xy + y^4)}$$

Problem 73 Compute the curl of the vector field $\mathbf{F}(x, y, z) = (yz, 2xz, 3xy)$.

$$\nabla \times \mathbf{F} = \boxed{(x, -2y, z)}$$

Find the curl of \mathbf{F} at the point $(x, y, z) = (0, 0, 0)$.

$$\nabla \times \mathbf{F} = \boxed{(0, 0, 0)}$$

Is \mathbf{F} irrotational?

Multiple Choice:

- (a) Yes.
- (b) No. ✓
- (c) Not enough information.

Problem 74 Compute the curl of the vector field $\mathbf{F}(x, y, z) = (x^2, y^3, z^4)$.

$$\nabla \times \mathbf{F} = \boxed{(0, 0, 0)}.$$

Find the curl of \mathbf{F} at the point $(x, y, z) = (1, 2, 3)$.

$$(\nabla \times \mathbf{F})(1, 2, 3) = \boxed{(0, 0, 0)}.$$

Is \mathbf{F} irrotational?

Multiple Choice:

- (a) Yes. ✓
- (b) No.
- (c) Not enough information.

Problem 75 Compute the two-dimensional curl of the vector field $\mathbf{F}(x, y) = (-xy, xy)$.

$$\nabla \times \mathbf{F} = \left(0, 0, \boxed{x + y}\right)$$

Describe the local rotation of \mathbf{F} at the point $(1, 1)$.

Multiple Choice:

- (a) Counterclockwise. ✓
- (b) Clockwise.
- (c) No rotation.

Describe the local rotation of \mathbf{F} at the point $(-1, 1)$.

Multiple Choice:

- (a) Counterclockwise.
- (b) Clockwise.
- (c) No rotation. ✓

Describe the local rotation of \mathbf{F} at the point $(-1, -1)$.

Multiple Choice:

- (a) Counterclockwise.
 - (b) Clockwise. ✓
 - (c) No rotation.
-

Problem 76 Find the 2-dimensional curl of the vector field $\mathbf{F}(x, y) = (-y, x)$. Your answer should be given as a vector.

$$\nabla \times \mathbf{F} = \boxed{(0, 0, 2)}$$

Is this vector field irrotational?

Multiple Choice:

- (a) Yes
- (b) No ✓

Describe the direction of the local rotation of this vector field.

Multiple Choice:

- (a) Clockwise
- (b) Counterclockwise ✓
- (c) No rotation

Plot this vector field. *INCLUDE GRAPHING STUFF*

Find the 2-dimensional curl of the vector field $\mathbf{G}(x, y) = \left(\frac{-y}{x^2 + y^2}, \frac{-y}{x^2 + y^2} \right)$.

Your answer should be given as a vector.

$$\nabla \times \mathbf{G} = \boxed{(0, 0, 0)}$$

Is this vector field irrotational?

Multiple Choice:

- (a) Yes ✓
- (b) No

Describe the direction of the local rotation of this vector field.

Multiple Choice:

- (a) Clockwise
- (b) Counterclockwise
- (c) No rotation ✓

Plot this vector field. *INCLUDE GRAPHING STUFF*

Although the vector field \mathbf{F} and \mathbf{G} have the same flow lines, we see that one is irrotational and the other is not. Why does this happen?

Multiple Choice:

- (a) Math is broken.

- (b) Curl describes local rotation, not global rotation. ✓

Problem 77 Compute the curl of the vector field $\mathbf{F}(x, y, z) = (-2y \cos(3x), 3x \sin(-2y), 0)$.

$$\nabla \times \mathbf{F} = \boxed{(0, 0, 2 \cos(3x) - 3 \sin(2y))}$$

Find the curl of \mathbf{F} at the point $(x, y, z) = (\pi, \pi, \pi)$.

$$(\nabla \times \mathbf{F})(\pi, \pi, \pi) = \boxed{(0, 0, -2)}$$

Is \mathbf{F} a conservative vector field?

Multiple Choice:

- (a) Yes.
- (b) No. ✓
- (c) Not enough information.

Justify your answer.

Free Response:

Problem 78 Compute the curl of the vector field $\mathbf{F}(x, y, z) = (ze^{xz} + z \sin(x), xe^{xy}, -\cos(x))$.

$$\nabla \times \mathbf{F}(x, y, z) = \boxed{(0, x^2 e^{xz}, xye^{xy} + e^{xy})}$$

Is this vector field conservative?

Multiple Choice:

- (a) Yes
- (b) No ✓

Problem 79 Compute the curl of the vector field $\mathbf{F}(x, y) = (2x - y, -x + 4y)$.

$$\nabla \times \mathbf{F} = (0, 0, \boxed{0})$$

Is \mathbf{F} conservative?

Multiple Choice:

- (a) Yes. ✓
 (b) No.

Problem 79.1 Find a potential function f for \mathbf{F} , so that $\nabla f = \mathbf{F}$.

$$f(x, y) = \boxed{x^2 - xy + 2y^2}$$

Problem 80 Compute the curl of the vector field $\mathbf{F}(x, y) = (2y, 3x)$.

$$\nabla \times \mathbf{F} = (0, 0, \boxed{1})$$

Is \mathbf{F} conservative?**Multiple Choice:**

- (a) Yes.
 (b) No. ✓

Problem 81 Compute the curl of the vector field $\mathbf{F}(x, y) = (2x, 3y)$.

$$\nabla \times \mathbf{F} = (0, 0, \boxed{0})$$

Is \mathbf{F} conservative?**Multiple Choice:**

- (a) Yes. ✓
 (b) No.

Problem 81.1 Find a potential function f for \mathbf{F} , so that $\nabla f = \mathbf{F}$.

$$f(x, y) = \boxed{x^2 + \frac{3}{2}y^2}$$

Problem 82 Compute the curl of the vector field $\mathbf{F}(x, y) = (-4x + y \cos(x), \sin(x))$.

$$\nabla \times \mathbf{F} = (0, 0, \boxed{0})$$

Is \mathbf{F} conservative?

Multiple Choice:

- (a) Yes. ✓
- (b) No.

Problem 82.1 Find a potential function f for \mathbf{F} , so that $\nabla f = \mathbf{F}$.

$$f(x, y) = \boxed{-2x^2 + y \sin(x)}$$

Problem 83 Compute the curl of the vector field $\mathbf{F}(x, y, z) = (\sin(x), y^2, e^z)$.

$$\nabla \times \mathbf{F} = \boxed{(0, 0, 0)}$$

Is \mathbf{F} conservative?

Multiple Choice:

- (a) Yes. ✓
- (b) No.

Problem 83.1 Find a potential function f for \mathbf{F} , so that $\nabla f = \mathbf{F}$.

$$f(x, y, z) = \boxed{-\cos(x) + \frac{1}{2}y^2 + e^z}$$

Problem 84 Compute the curl of the vector field $\mathbf{F}(x, y, z) = (x, y, z)$.

$$\nabla \times \mathbf{F}(x, y, z) = \boxed{(0, 0, 0)}$$

Is this vector field conservative?

Multiple Choice:

- (a) Yes ✓
- (b) No

Problem 84.1 Find a potential function f for \mathbf{F} , so that $\nabla f = \mathbf{F}$.

$$f(x, y, z) = \boxed{\frac{1}{2}x^2 + \frac{1}{2}y^2 + \frac{1}{2}z^2}$$

Problem 85 Compute the curl of the vector field $\mathbf{F}(x, y, z) = (z, 4yz, x^2 + 3y)$.

$$\nabla \times \mathbf{F}(x, y, z) = \boxed{(3 - 4y, 1 - 2x, 0)}$$

Is this vector field conservative?

Multiple Choice:

- (a) Yes
- (b) No ✓

Problem 86 Compute the curl of the vector field $\mathbf{F}(x, y, z) = (ye^{xy} + z \cos(x), xe^{xy}, \sin(x))$.

$$\nabla \times \mathbf{F}(x, y, z) = \boxed{(0, 0, 0)}$$

Is this vector field conservative?

Multiple Choice:

- (a) Yes ✓

(b) No

Problem 86.1 Find a potential function f for \mathbf{F} , so that $\nabla f = \mathbf{F}$.

$$f(x, y, z) = \boxed{e^{xy} + \sin(x)z}$$

Written Problems

Problem 87 Prove that, for C^1 vector fields \mathbf{F} and \mathbf{G} in \mathbb{R}^3 ,

$$\nabla \times (\mathbf{F} + \mathbf{G}) = \nabla \times \mathbf{F} + \nabla \times \mathbf{G}.$$

(This shows that the curl is an additive operator, so the curl of a sum is the sum of the curls.)

Problem 88 Let \mathbf{F} and \mathbf{G} be vector fields in \mathbb{R}^3 , and let a and b be real numbers. Prove that

$$\nabla \times (a\mathbf{F} + b\mathbf{G}) = a(\nabla \times \mathbf{F}) + b(\nabla \times \mathbf{G}).$$

Problem 89 Let \mathbf{F} be a vector field in \mathbb{R}^3 , and let $f : \mathbb{R}^3 \rightarrow \mathbb{R}$ be a scalar valued function. Prove that

$$\nabla \times (f\mathbf{F}) = f(\nabla \times \mathbf{F}) + (\nabla f) \times \mathbf{F}.$$

Problem 90 Let $\mathbf{F}(x, y, z) = \frac{c\mathbf{r}}{\|\mathbf{r}\|^3}$, where c is constant and $\mathbf{r} = (x, y, z)$. Prove that the curl of \mathbf{F} , $\nabla \times \mathbf{F}$, is zero.

Problem 91 Let $\mathbf{F}(x, y, z) = (x, y, z)$, and let $\mathbf{a} \in \mathbb{R}^3$ be a vector with constant entries. Prove that

$$\nabla \times (\mathbf{a} \times \mathbf{F}) = 2\mathbf{a}.$$

Problem 92 (a) Compute the curl of the vector field $\mathbf{F} = (x, y, z)$. Explain why your answer makes sense geometrically.

(b) Suppose we have a C^1 vector field $\mathbf{F}(x, y, z) = (f(x), g(y), h(z))$. Compute the curl of \mathbf{F} , and explain why your answer makes sense geometrically.

Problem 93 (a) Consider the function $f(x, y, z) = e^x \sin(y) + z^2 \cos(y)$. Compute ∇f , and verify that $\nabla \times (\nabla f) = \mathbf{0}$.

(b) Prove that for any C^2 function $f : \mathbb{R}^3 \rightarrow \mathbb{R}$, the curl of the gradient of f is zero. That is, prove that

$$\nabla \times (\nabla f) = \mathbf{0}.$$
