

MATH 2242 (Calculus IV) Course Outline — Vector Calculus (Marsden)

1.5 n -Dimensional Euclidean Space

- $\mathbb{R}, \mathbb{R}^2, \mathbb{R}^3, \mathbb{R}^n$
- Addition
 - $(x_1, x_2, \dots, x_n) + (y_1, y_2, \dots, y_n) = (x_1 + y_1, x_2 + y_2, \dots, x_n + y_n)$
- Scalar multiplication
 - $\alpha(x_1, x_2, \dots, x_n) = (\alpha x_1, \alpha x_2, \dots, \alpha x_n)$
- Inner/Dot Product
 - $(x_1, x_2, \dots, x_n) \cdot (y_1, y_2, \dots, y_n) = \sum_{i=1}^n x_i y_i$
- Norm/Length/Magnitude
 - $\|\mathbf{x}\| = (\mathbf{x} \cdot \mathbf{x})^{1/2}$
- Standard basis vectors
 - $\mathbf{e}_1 = (1, 0, \dots, 0), \mathbf{e}_2 = (0, 1, \dots, 0), \dots, \mathbf{e}_n = (0, 0, \dots, 1)$
- Theorems
 - $(\alpha \mathbf{x} + \beta \mathbf{y}) \cdot \mathbf{z} = \alpha(\mathbf{x} \cdot \mathbf{z}) + \beta(\mathbf{y} \cdot \mathbf{z})$
 - Prove the above theorem.
 - $\mathbf{x} \cdot \mathbf{y} = \mathbf{y} \cdot \mathbf{x}$
 - $\mathbf{x} \cdot \mathbf{x} \geq 0$
 - $\mathbf{x} \cdot \mathbf{x} = 0$ if and only if $\mathbf{x} = \mathbf{0}$
 - $|\mathbf{x} \cdot \mathbf{y}| \leq \|\mathbf{x}\| \|\mathbf{y}\|$ (the Cauchy-Schwarz inequality)
 - (Example) Prove the Cauchy-Schwarz inequality.
 - $\|\mathbf{x} + \mathbf{y}\| \leq \|\mathbf{x}\| + \|\mathbf{y}\|$ (the triangle inequality)
 - (Example) Prove the triangle inequality.
- Matrices
 - $A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix}$

- Addition $A + B$
- Scalar Multiplication αA
- Transposition A^T

• Vectors as Matrices

- $\mathbf{a} = (a_1, a_2, \dots, a_n) = \begin{bmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{bmatrix}$
- $\mathbf{a}^T = [a_1 \ a_2 \ \cdots \ a_n]$

• Matrix Multiplication

- If A has m rows and B has n columns, then $M = AB$ is an $m \times n$ matrix.
- Coordinate ij of $M = AB$ is given by $m_{ij} = \mathbf{a}_i \cdot \mathbf{b}_j$ where \mathbf{a}_i^T is the i th row of A and \mathbf{b}_j is the j th column of B .
- (Example 4) Compute AB and BA for

$$A = \begin{bmatrix} 1 & 0 & 3 \\ 2 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix}$$

$$B = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 1 & 1 \end{bmatrix}$$

- (Example 5) Compute AB for

$$A = \begin{bmatrix} 2 & 0 & 1 \\ 1 & 1 & 2 \end{bmatrix}$$

$$B = \begin{bmatrix} 1 & 0 & 2 \\ 0 & 2 & 1 \\ 1 & 1 & 1 \end{bmatrix}$$

• Matrices as Linear Transformations

- An $m \times n$ matrix A gives a function from \mathbb{R}^n to \mathbb{R}^m : $\mathbf{x} \mapsto A\mathbf{x}$
- This linear transformation satisfies $A(\alpha\mathbf{x} + \beta\mathbf{y}) = \alpha A\mathbf{x} + \beta A\mathbf{y}$

- (Example 7) Express $A\mathbf{x}$ where $x = (x_1, x_2, x_3)$ and $A = \begin{bmatrix} 1 & 0 & 3 \\ -1 & 0 & 1 \\ 2 & 1 & 2 \\ -1 & 2 & 2 \end{bmatrix}$.

- (Example) Compute where the points $(-1, -1, 0)$, $(0, 1, 0)$, $(1, -1, 1)$, and $(2, 1, 1)$ in \mathbb{R}^3 get mapped to in \mathbb{R}^4 by $A\mathbf{x}$ from the previous example. Then plot the projections of the original points in \mathbb{R}^3 onto their first two coordinates in \mathbb{R}^2 , and compare this with the projection plot of their images in \mathbb{R}^4 onto their first two coordinates in \mathbb{R}^2 .

- Identity and Inverse

- The $n \times n$ identity matrix I satisfies $i_{jj} = 1$ and $i_{jk} = 0$ when $j \neq k$. That is:

$$I = \begin{bmatrix} 1 & 0 & \cdots & 0 \\ 0 & 1 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 1 \end{bmatrix}$$

- If $AA^{-1} = A^{-1}A = I$, then A is invertible and A^{-1} is its inverse.

- Determinant

- Let A_i be the submatrix of A with the first column and i th row removed. Then $\det(A) = \sum_{i=1}^n (-1)^{i+1} a_{1i} \det(A_i)$
- This is equivalent to $\det(A) = \sum_{\sigma \in S^n} \text{sgn}(\sigma) \prod_{1 \leq i \leq n} a_{i, \sigma_i}$ where S^n is the collection of all permutations of elements 1 to n and $\text{sgn}(\sigma)$ is 1 when σ is obtained by an even number of swaps, and -1 when σ is obtained by an odd number of swaps.
- (Example) Prove that

$$\det \begin{bmatrix} a_1 & a_2 \\ b_1 & b_2 \end{bmatrix} = a_1 b_2 - a_2 b_1$$

and

$$\det \begin{bmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{bmatrix} = a_1 \det \begin{bmatrix} b_2 & b_3 \\ c_2 & c_3 \end{bmatrix} - a_2 \det \begin{bmatrix} b_1 & b_3 \\ c_1 & c_3 \end{bmatrix} + a_3 \det \begin{bmatrix} b_1 & b_2 \\ c_1 & c_2 \end{bmatrix}$$

$$= (a_1 b_2 c_3 + a_2 b_3 c_1 + a_3 b_1 c_2) - (a_1 b_3 c_2 + a_2 b_1 c_3 + a_3 b_2 c_1)$$

- (Example) Prove that the inverse of the matrix $A = \begin{bmatrix} a_1 & a_2 \\ b_1 & b_2 \end{bmatrix}$ is $\frac{1}{\det A} \begin{bmatrix} b_2 & -a_2 \\ -b_1 & a_1 \end{bmatrix}$.
- An $n \times n$ matrix is invertible if and only if its determinant is nonzero.

- HW: 1-18, 21-24

2.3 Differentiation

- Functions $\mathbb{R}^n \rightarrow \mathbb{R}^m$
 - $\mathbf{f} : \mathbb{R}^n \rightarrow \mathbb{R}^m$
 - $\mathbf{f}(\mathbf{x}) = (f_1(\mathbf{x}), \dots, f_m(\mathbf{x}))$ where $f_i : \mathbb{R}^n \rightarrow \mathbb{R}$
- Partial Derivative Matrix
 - $\mathbf{Df}(\mathbf{x}) = \begin{bmatrix} \frac{\partial f_1}{\partial x_1}(\mathbf{x}) & \cdots & \frac{\partial f_1}{\partial x_n}(\mathbf{x}) \\ \vdots & \ddots & \vdots \\ \frac{\partial f_m}{\partial x_1}(\mathbf{x}) & \cdots & \frac{\partial f_m}{\partial x_n}(\mathbf{x}) \end{bmatrix}$
 - We say \mathbf{f} is differentiable at \mathbf{x}_0 if $\mathbf{f}(\mathbf{x}_0 + \mathbf{h}) \approx \mathbf{f}(\mathbf{x}_0) + [\mathbf{Df}(\mathbf{x}_0)]\mathbf{h}$ whenever $\mathbf{h} \approx \mathbf{0}$.
 - (Example) Prove that this is equivalent to saying $\mathbf{f}(\mathbf{x}) \approx \mathbf{f}(\mathbf{x}_0) + [\mathbf{Df}(\mathbf{x}_0)](\mathbf{x} - \mathbf{x}_0)$ whenever $\mathbf{x} \approx \mathbf{x}_0$.
 - (Example) Let $\mathbf{f} : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ be defined by $\mathbf{f}(x, y) = (x^2 + y^2, xy)$, and let $\mathbf{T} = \mathbf{Df}(1, 0)$. Compute $\mathbf{f}(1.1, -0.1)$ and $\mathbf{f}(1, 0) + \mathbf{T}(0.1, -0.1)$.
 - If each $\frac{\partial f_i}{\partial x_j} : \mathbb{R}^n \rightarrow \mathbb{R}$ is a continuous function near \mathbf{x}_0 , then we say \mathbf{f} is strongly differentiable or class C^1 at \mathbf{x}_0 . All C^1 functions are differentiable.
- Gradient
 - If $f : \mathbb{R}^n \rightarrow \mathbb{R}$, then the gradient vector function $\nabla f : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is defined by $\nabla f(\mathbf{x}) = (\mathbf{Df}(\mathbf{x}))^T = (\frac{\partial f}{\partial x_1}(\mathbf{x}), \dots, \frac{\partial f}{\partial x_n}(\mathbf{x}))$
 - $[\mathbf{Df}(\mathbf{x})]\mathbf{h} = \nabla f(\mathbf{x}) \cdot \mathbf{h}$
- Linearizations and Tangent Hyperplanes
 - For $\mathbf{f} : \mathbb{R}^n \rightarrow \mathbb{R}^m$ and a point $\mathbf{x}_0 \in \mathbb{R}^n$, let the linearization of \mathbf{f} at \mathbf{x}_0 be $\mathbf{L}(\mathbf{x}) = \mathbf{f}(\mathbf{x}_0) + [\mathbf{Df}(\mathbf{x}_0)](\mathbf{x} - \mathbf{x}_0)$. Note $\mathbf{f}(\mathbf{x}) \approx \mathbf{L}(\mathbf{x})$ whenever $\mathbf{x} \approx \mathbf{x}_0$.
 - (Example 5) Recall that the tangent plane to a surface $z = f(x, y)$ given by $f : \mathbb{R}^2 \rightarrow \mathbb{R}$ passing through $\mathbf{x}_0 \in \mathbb{R}^3$ is given by the normal vector ∇f . Show that $z = L(x, y)$ gives an equation for the tangent plane to the surface $z = x^2 + y^4 + e^{xy}$ at the point $(1, 0, 2)$.
- HW: 1-3, 5-21

2.5 Properties of the Derivative

- Sum/Product/Quotient Rules
 - $\mathbf{D}[\alpha \mathbf{f}] = \alpha \mathbf{Df}$

- $\mathbf{D}[\mathbf{f} + \mathbf{g}] = \mathbf{D}\mathbf{f} + \mathbf{D}\mathbf{g}$
- $\mathbf{D}[fg] = g\mathbf{D}f + f\mathbf{D}g$
- $\mathbf{D}\left[\frac{f}{g}\right] = \frac{g\mathbf{D}f - f\mathbf{D}g}{g^2}$
- (Example) Prove the sum rule above.
- Chain Rule
 - $\mathbf{D}[\mathbf{f} \circ \mathbf{g}] = \mathbf{D}\mathbf{f}(\mathbf{g})\mathbf{D}\mathbf{g}$
 - (Example) Find the rate of change of $f(x, y) = x^2 + y^2$ along the path $\mathbf{c}(t) = (t^2, t)$ when $t = 1$.
 - (Example 2) Verify the Chain Rule for $f(u, v, w) = u^2 + v^2 - w$ and $\mathbf{g}(x, y, z) = (x^2y, y^2, e^{-xz})$.
 - (Example 3) Compute $\mathbf{D}[\mathbf{f} \circ \mathbf{g}](1, 1)$ where $\mathbf{f}(u, v) = (u + v, u, v^2)$ and $\mathbf{g}(x, y) = (x^2 + 1, y^2)$.
- HW: 6-13, 15-16

3.2 Taylor's Theorem

- Single-variable Taylor Series
 - $$f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(x_0)}{n!} (x - x_0)^n$$

$$= f(x_0) + f'(x_0)(x - x_0) + \frac{1}{2}f''(x_0)(x - x_0)^2 + \frac{1}{6}f'''(x_0)(x - x_0)^3 + \dots$$
 - $$f(x) \approx \sum_{n=0}^m \frac{f^{(n)}(x_0)}{n!} (x - x_0)^n$$
- First-Order Taylor Formula
 - $f(\mathbf{x}) \approx L(\mathbf{x}) = f(\mathbf{x}_0) + [\mathbf{D}f(\mathbf{x}_0)](\mathbf{x} - \mathbf{x}_0) = f(\mathbf{x}_0) + \sum_{i=1}^n \frac{\partial f}{\partial x_i}(\mathbf{x}_0)(x_i - x_{0i})$
- Second-Order Taylor Formula
 - $$f(\mathbf{x}) \approx f(\mathbf{x}_0) + \sum_{i=1}^n \frac{\partial f}{\partial x_i}(\mathbf{x}_0)(x_i - x_{0i}) + \frac{1}{2} \sum_{i,j=1}^n \frac{\partial^2 f}{\partial x_i \partial x_j}(\mathbf{x}_0)(x_i - x_{0i})(x_j - x_{0j})$$
 - (Example 3) Find linear and quadratic functions of x, y which approximate $f(x, y) = \sin(xy)$ near the point $(1, \pi/2)$.
- HW: 1-12

4.3 Vector Fields

- Vector Fields
 - A vector field is a map $f : \mathbb{R}^n \rightarrow \mathbb{R}^n$ assigning an n -dimensional vector to each point in \mathbb{R}^n
 - (Example 1) The velocity field of a fluid may be modeled as a vector field.
 - (Example 2) Sketch the rotary motion given by the vector field $\mathbf{V}(x, y) = (-y, x)$.
- Gradient Vector Fields
 - $\nabla f = (\frac{\partial f}{\partial x_1}, \dots, \frac{\partial f}{\partial x_n})$
 - (Example) The derivative of a scalar function $f : \mathbb{R}^n \rightarrow \mathbb{R}$ in the direction given by a unit vector \mathbf{v} is given by $\nabla f \cdot \mathbf{v}$. Show that the maximum value of a directional derivative for a fixed point is given by $\|\nabla f\|$ and attained by the direction $\frac{1}{\|\nabla f\|} \nabla f$.
 - (Example 4) If temperature is given by $T(x, y, z)$, then the energy or heat flux field is given by $\mathbf{J} = -k\nabla T$ where k is the conductivity of the body. Level sets are called isotherms.
 - (Example 5) The gravitational potential of bodies with mass m, M is given by $V = -\frac{mMG}{r}$ where G is the gravitational constant and r is the distance between the bodies, and the gravitational force field is given by $\mathbf{F} = -\nabla V$. Show that $\mathbf{F} = -\frac{mMG}{r^3} \mathbf{r}$, where \mathbf{r} is the vector pointing from the center of mass M to the center of mass m .
 - A vector field $\mathbf{F} : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is conservative iff there exists a potential function $f : \mathbb{R}^n \rightarrow \mathbb{R}$ such that $\mathbf{F} = \nabla f$.
 - (Example) Show that $\mathbf{W} = (2y + 1, 2x)$ is conservative.
 - (Example 7) Show that $\mathbf{V} = (y, -x)$ is not conservative.
- Flow Lines
 - A flow line for a vector field $\mathbf{F} : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is a path $\mathbf{c} : \mathbb{R} \rightarrow \mathbb{R}^n$ satisfying $\mathbf{c}'(t) = \mathbf{F}(\mathbf{c}(t))$.
 - (Example 8) Show that $\mathbf{c}(t) = (\cos t, \sin t)$ is a flow line for $\mathbf{F} = (-y, x)$, and find some other flow lines.
- HW: 1-12, 17-21