

Analysis 3

Week 1: Differential operators

Gradient: For Ω open, $f : \Omega \rightarrow \mathbb{R}$ is defined as:

$$\nabla f(x) = \left(\frac{\partial f}{\partial x_1}, \dots \right)$$

Divergence: For Ω open, $f : \Omega \rightarrow \mathbb{R}^n$ is defined as:

$$\operatorname{div} F(x) = (\nabla \cdot F)(x) = \frac{\partial F_1}{\partial x_1} + \dots + \frac{\partial F_n}{\partial x_n}$$

Rotational: Let $F : \Omega \rightarrow \mathbb{R}^n$

if $n = 2$ then:

$$\operatorname{rot} F(x, y) = \frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y}$$

if $n = 3$ then:

$$\operatorname{rot} F(x, y) = \left(\frac{\partial F_3}{\partial y} - \frac{\partial F_2}{\partial z}, \frac{\partial F_1}{\partial z} - \frac{\partial F_3}{\partial x}, \frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} \right)$$

The best way to remember the formula for the case $n = 3$ is by using the determinant formula for the following matrix:

$$\begin{bmatrix} e_1 & e_2 & e_3 \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ F_1 & F_2 & F_3 \end{bmatrix}$$

Laplacian: Let $F : \Omega \rightarrow \mathbb{R}$, then:

$$\operatorname{lap}(f) = \Delta f = \operatorname{div}(\operatorname{grad}(f)) = \frac{\partial^2 F_1}{\partial x_1^2} + \dots + \frac{\partial^2 F_n}{\partial x_n^2}$$

If $\Delta f = 0$ then f is harmonic.

Important result: Let $\Omega \subset \mathbb{R}^n$ and f a scalar map with $f \in C^2$ and $F : \Omega \rightarrow \mathbb{R}^n$ with $F \in C^2$ then:

1. $\operatorname{div} \operatorname{grad} f = \Delta f$
2. for $n = 2$, $\operatorname{rot} \operatorname{grad} f = 0$
3. for $n = 3$, $\operatorname{rot} \operatorname{grad} f = \vec{0}$

Week 2: Line integrals, Greens theorem

$R \subset \mathbb{R}^n$ is a simple regular curve if there exists an interval $[a, b] \subset \mathbb{R}$ and a function $f : [a, b] \rightarrow \mathbb{R}^n$ such that:

1. $R = f([a, b])$
2. r is injective on $[a, b[$
3. $r \in C^1$
4. $\|r'(t)\| \neq 0$

If the first two properties hold, the curve is said to be *simple*. If the two start and endpoints meet, the curve is said to be *closed*.

Some visuals below: